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INTERACTIVE TIME RECURSIVE STATE ESTIMATOR PROGRAM(U)
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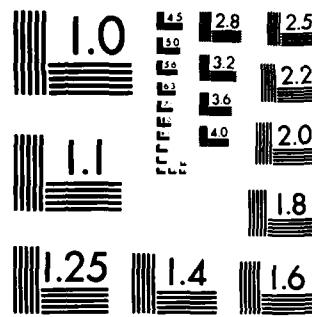
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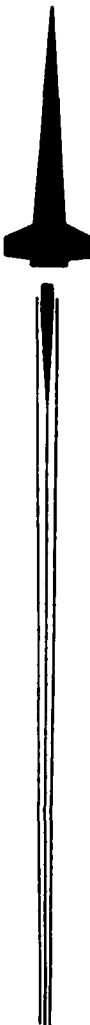
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TECHNICAL REPORT RG-85-20

INTERACTIVE TIME RECURSIVE STATE
ESTIMATOR PROGRAM

Sandra Brazelton
Guidance and Control Directorate
US Army Missile Laboratory

May 1985

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I. INTRODUCTION

The Short Range Air Defense Command and Control (SHORAD C²) system consists of the equipment necessary to provide C² capability for Army divisional and non-divisional Air Defense Artillery (ADA). It will provide C² for all echelons of a SHORAD battalion. The network will consist of displays, data processors, interface equipment, and sensors. The major objectives of the system are:

- Provide automated alert to all SHORAD battalion elements.
- Provide for automatic exchange of command information between SHORAD battalion elements.
- Provide weapon cueing to selected SHORAD battalion elements.
- Provide track information from the various sensor inputs to SHORAD C². This involves track management functions which include track file management and track smoothing operations.

Track files from external sensors such as PATRIOT, TSQ-73, HAWK, ADEWS, and AWACS feed data into high level modes of SHORAD C². Track management functions include the maintenance, correlation, triangulation and smoothing of track data. This report describes a technique for smoothing noisy track data using a GHK discrete time-recursive state estimator program. The GHK estimator is useful in smoothing noisy track data obtained from noisy measurement sensors in applications such as the C² system for SHORAD. This computer program was developed as part of an analysis of SHORAD track management functions.

A detailed description of inputs and calculations will be included in the discussion to assist the user in choosing the original values. In addition, examples of inputs, resulting calculations, and plots will be provided in the results to give the user a thorough understanding of the output. Also, the necessary system assignment statements to aid the user in obtaining a hard copy of the results will be included in Appendixes A - C.

II. DISCUSSION

Initial values are input to determine the initial position, velocity, and acceleration of the target. The program then estimates the current position, velocity, and acceleration at each discrete time, based on initial conditions and a predefined predictor/estimator logic. Noise and various maneuvers may be added to the true position to determine how accurately the estimator handles noisy sensor data on maneuvering targets. Plots of true and estimated positions may be obtained to analyze the adequacy of filtering logic.

NOTE: Name of output entered is used as graph title.

A. Inputs

1. Main Program Inputs

<u>VARIABLE</u>	<u>FORMAT</u>	<u>DESCRIPTION</u>
SEED	15	Used to generate random numbers. Must be an odd integer $0 < \text{SEED} < 32768$. The SEED is used to generate a unique set of random numbers.

XBAR	F6.2	Estimate of position.
XDBAR	E12.5	Time derivative estimate.
XDDBAR	E12.5	Estimate of acceleration.
B	E16.9	BETA - BETA may be entered from the keyboard or computed. Please refer to calculation section for computation.
G,H,K	E12.5	NOTE - G, H, and K are a function of BETA. Please refer to calculation section for computations.
SIG	F6.2	Noise SIGMA.
MEAN	F6.2	Noise MEAN.
Z1	E12.5	Initial true position.
XD1	E12.5	Initial time derivative.
TIME	F6.2	Initial time.
DELT	F6.2	Time increment.
TM	F6.2	Time of maneuver start.
IMAX	I3	Number of computation steps.

All inputs except IMAX and SEED are floating point.

NOTE: An option is available so that if one chooses to rerun the program, he will not have to reenter the original values. When this option is chosen, the user can change only the specific value(s) of interest to him.

2. Inputs for Subroutine BETA

TC	F5.2	Time constant
DELT	F5.2	Time increment

B. Computations

1. Subroutine BETA-BETA is computed as follows:

$$E = 2.718281828$$

$$LAM = 1./TC$$

$$X = LAM \times DELT$$

$$BETA (B) = E**X$$

$$\text{so BETA} = .967216134.$$

2. Subroutine GHK

```
G = 1. - B**3
H = 3./2. x ((1.- B**2) x (1. - Y)); (Y = noisy position measurement)
K = 1./2. x ((1. - Y) **3))
```

3. Main Program

a. Target Computation

Target acceleration is computed as follows:

```
ZDD = 78.5 (T-TM)
IF (ZDD.GE.49.1) then ZDD = 49.1
```

User inputs

T - Initial start time

TM - Time when maneuver starts

Target velocity is modeled by:

```
Z1 - Initial true position
ZD - Time derivative
T - Start time
```

```
IF (T .GE. TM) Z = Z + 0.5 x ZDD x (T-TM) **2
```

(0.5 x ZDD x (T-TM)**2) = Position change due to maneuver

b. Noise Modeling

Subroutine GAUSS - Generates random numbers

```
GAUSS (NO, SIG, RMEAN, WG)
```

NO = Seed

SIG = Standard deviation

RMEAN = Desired mean of the normal distribution

WG = Value of the computed normal random variable

Y = Z + WG (where Y = noisy position measurement)

C. Logic

1. Estimating Logic

```
XBAR = XHAT + G x (Y-XHAT)
XDBAR = XDHAT + (H/DELT) x (Y-XHAT)
XDDBAR = ZDDHAT + ((2 x K)/(DELT**2)) x (Y-XHAT)
```

2. Predicting Logic

```
R = (DELT**2)/2.
```

```
XHAT = XBAR + XDBAR x DELT + XDDBAR x R
XDHAT = XDBAR + XDDBAR x DELT
ZDDHAT = XDDBAR
```

III. RESULTS

Each value entered is repeated to provide the user with an opportunity to change or correct value(s). Moreover, one has the choice of printing detailed results for each step (Table 1), or a tabular summation of results (Table 2.)

Examples of inputs and corresponding results are shown in the figures that follow. For odd numbered figures, the time constant is 3. and DELT is .1, so BETA = .967216134.

IV. SUMMARY AND CONCLUSION

This system shows how accurately a target can be tracked given the appropriate input values. Therefore, it is very important to use the initial values that will yield feasible results. Any change in the main program input values on pages 1 and 2 will change the results.

When BETA = .8 (even numbered figures), the program is able to track the displacement vectors fairly accurately. For example, in Figure 7, (BETA = .967) there was more lag in the result, but the curve was smoother. In Figure 8 (BETA = .8) it tracked more accurately, but there was more noise. The program was able to track the velocity vectors much better with a BETA of .967 as opposed to a BETA of .8. The results depend on how closely the initial filter states correspond to the true state values and on the filter damping design, which is determined by the choice of BETA.

TABLE 1. Detailed Step by Step Results

INPUT SECTION

NAME OF OUTPUT IS DISP VECTOR NO NOISE NO MANEUVER
SEED FOR THIS RUN IS 1

XCAR= 10270.00 XDBAR= -0.15000E+03 XDDBAR= 0.00000E+00

THE VALUE OF BETA IS 0.967000008E+00

G= 0.9570393E-01 H= 0.3213094E-02 L= 0.1796342E-04

NOISE FACTOR IS 0.00 MEAN IS 0.00

Z1= 0.10000E+05 ZD1= -0.30000E+03 ZDD= 0.00000E+00

IMAX= 60

T= 0.00 DELT= 0.10 TW= 10.00

RESULTS FOR STEP 1

T	XBAR	XDBAR	XDDBAR
0.10000E+00	0.10270E+05	-0.15000E+03	0.00000E+00

XHAT	XDHAT	XDDHAT
0.10255E+05	-0.15000E+03	0.00000E+00

Z	ZD	ZDD
0.99700E+04	-0.30000E+03	0.00000E+00

XBAR - Z	XDBAR-ZD	XDDBAR-ZDD
0.30000E+03	0.15000E+03	0.00000E+00

$$Y = 0.99700E+04 \quad (Y - XHAT) = -0.28500E+03$$

RESULTS FOR STEP 2

T	XBAR	XDBAR	XDDBAR
0.20000E+00	0.10225E+05	-0.16012E+03	-0.11320E+01

XHAT	XDHAT	XDDHAT
0.10209E+05	-0.16023E+03	-0.11320E+01

Z	ZD	ZDD
0.99400E+04	-0.30000E+03	0.00000E+00

XBAR - Z	XDBAR-ZD	XDDBAR-ZDD
0.20433E+03	0.13987E+03	-0.11320E+01

$$Y = 0.99400E+04 \quad (Y - XHAT) = -0.26382E+03$$

RESULTS FOR STEP 3

T	XBAR	XDBAR	XDDBAR
0.30000E+00	0.10130E+05	-0.16964E+03	-0.22059E+01

XHAT	XDHAT	XDDHAT
0.10153E+05	-0.17000E+03	-0.22059E+01

Z	ZD	ZDD
0.99100E+04	-0.30000E+03	0.00000E+00

XBAR = Z X0BAR=Z0 X00BAR=Z00
0.27020E+03 0.13012E+03 -0.22059E+01

Y= 0.99100E+04 (Y-XHAT) = -0.26320E+03

RESULTS FOR STEP 4

T XBAR X0BAR X00BAR
0.40000E+00 0.10135E+03 -0.17915E+03 -0.32236E+01

XHAT XDHAT XDDHAT
0.10113E+03 -0.17945E+03 -0.32236E+01

Z Z0 Z00
0.99300E+04 -0.26000E+03 0.30000E+00

XBAR = Z X0BAR=Z0 X00BAR=Z00
0.25600E+03 0.12064E+03 -0.32236E+01

Y= 0.98500E+04 (Y-XHAT) = -0.23315E+03

RESULTS FOR STEP 5

T XBAR X0BAR X00BAR
0.50000E+00 0.10022E+03 -0.15009E+03 -0.41473E+01

XHAT XDHAT XDDHAT
0.10074E+03 -0.19051E+03 -0.41373E+01

Z Z0 Z00
0.98500E+04 -0.26000E+03 0.30000E+00

XBAR = Z X0BAR=Z0 X00BAR=Z00
0.24247E+03 0.11191E+03 -0.41473E+01

Y= 0.98500E+04 (Y-XHAT) = -0.22364E+03

RESULTS FOR STEP 6

T XBAR XDBAR XDDBAR
 $0.50000E+00$ $0.10049E+05$ $-0.19666E+03$ $-0.50298E+01$

XHAT XDHAT XDDHAT
 $0.10030E+05$ $-0.19717E+03$ $-0.50988E+01$

Z ZD ZD
 $0.95200E+04$ $-0.30000E+03$ $0.00000E+00$

XBAR - Z XDBAR-ZD XDDBAR-ZD
 $0.22935E+03$ $0.10534E+03$ $-0.50938E+01$

$\gamma = 0.93200E+04$ $(Y-XHAT) = -0.20966E+03$

RESULTS FOR STEP 7

T XBAR XDBAR XDDBAR
 $0.70000E+00$ $0.10037E+05$ $-0.20487E+03$ $-0.59600E+01$

XHAT XDHAT XDDHAT
 $0.99362E+04$ $-0.20547E+03$ $-0.59600E+01$

Z ZD ZD
 $0.97400E+04$ $-0.30000E+03$ $0.00000E+00$

XBAR - Z XDHAT-ZD XDDBAR-ZD
 $0.21571E+03$ $0.25127E+02$ $-0.59600E+01$

$\gamma = 0.97400E+04$ $(Y-XHAT) = -0.19519E+03$

RESULTS FOR STEP 8

T XBAR XDBAR XDDBAR
 $0.90000E+00$ $0.29945E+04$ $-0.21274E+03$ $-0.67729E+01$

XHAT XDHAT XDDHAT
 $0.99432E+04$ $-0.21341E+03$ $-0.67729E+01$

Z $0.97600E+04$ ZD $-0.30000E+03$ $Z00$ $0.00000E+00$

$XBAR = Z$ $XDPAR=ZD$ $XDDPAR=Z00$
 $0.20453E+03$ $0.67164E+02$ $-0.67729E+01$

$Y = 0.97600E+04$ $(Y-XHAT) = -0.1e322E+03$

RESULTS FOR STEP 9

T $0.90000E+00$ $XBAR$ $0.99223E+04$ $XDPAR$ $-0.22026E+03$ $XDDPAR$ $-0.75391E+01$

$XHAT$ $0.99307E+04$ $YD�AT$ $-0.22102E+03$ $XDDHAT$ $-0.75391E+01$

Z $0.97300E+04$ ZD $-0.30000E+03$ $Z00$ $0.00000E+00$

$XBAR = Z$ $XDPAR=ZD$ $XDDPAR=Z00$
 $0.19230E+03$ $0.79735E+02$ $-0.75391E+01$

$Y = 0.97300E+04$ $(Y-XHAT) = -0.17073E+03$

RESULTS FOR STEP 10

T $0.10000E+01$ $XBAR$ $0.98315E+04$ $XDPAR$ $-0.22747E+03$ $XDDPAR$ $-0.92605E+01$

$XHAT$ $0.98507E+04$ $YD�AT$ $-0.22102E+03$ $XDDHAT$ $-0.92605E+01$

Z $0.97000E+04$ ZD $-0.30000E+03$ $Z00$ $0.00000E+00$

$XBAR = Z$ $XDPAR=ZD$ $XDDPAR=Z00$
 $0.18151E+03$ $0.72632E+02$ $-0.92605E+01$

$Y = 0.97000E+04$ $(Y-XHAT) = -0.15372E+03$

RESULTS FOR STEP 11

T X_{BAR} X_{D3AR} X_{DD3AP}
 $0.11000E+01$ $0.95405E+04$ $-0.23430E+03$ $-0.39337E+01$

$XHAT$ $XDHAT$ $XDDHAT$
 $0.98172E+04$ $-0.23525E+03$ $-0.39337E+01$

Z Z^D Z^DD
 $0.95700E+04$ $-0.30000E+03$ $0.00000E+00$

$XBAR - Z$ $X_{D3AR}-Z^D$ $X_{DD3AP}-Z^DD$
 $0.17055E+03$ $0.45642E+02$ $-0.39337E+01$

$Y = 0.95700E+04 \quad (Y-XHAT) = -0.14717E+03$

RESULTS FOR STEP 12

T X_{BAR} X_{D3AR} X_{DD3AP}
 $0.12000E+01$ $0.93002E+04$ $-0.24094E+03$ $-0.95754E+01$

$XHAT$ $XDHAT$ $XDDHAT$
 $0.97761E+04$ $-0.24190E+03$ $-0.95754E+01$

Z Z^D Z^DD
 $0.96400E+04$ $-0.30000E+03$ $0.00000E+00$

$XBAR - Z$ $X_{D3AR}-Z^D$ $X_{DD3AP}-Z^DD$
 $0.16020E+03$ $0.50052E+02$ $-0.95754E+01$

$Y = 0.95400E+04 \quad (Y-XHAT) = -0.13501E+03$

RESULTS FOR STEP 13

T X_{BAR} X_{D3AR} X_{DD3AP}
 $0.13000E+01$ $0.27502E+04$ $-0.24724E+03$ $-0.10172E+02$

$XHAT$ $XDHAT$ $XDDHAT$
 $0.97354E+04$ $-0.24120E+03$ $-0.10172E+02$

Z Z^D Z^DD
 $0.95100E+04$ $-0.30000E+03$ $0.00000E+00$

XBAR = Z XDBAR=ZD XDDBAR=ZDD
0.15015E+03 0.52762E+02 -0.10172E+02

Y= 0.95100E+04 (Y-XHAT) = -0.12530E+03

RESULTS FOR STEP 14

T XBAR XDBAR XDDBAR
0.14000E+01 0.97205E+04 -0.25325E+03 -0.10731E+02

XHAT XDHAT XDDHAT
0.95951E+04 -0.25422E+03 -0.10731E+02

Z ZD ZDD
0.95800E+04 -0.25000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
0.14050E+03 0.46753E+02 -0.10731E+02

Y= 0.95300E+04 (Y-XHAT) = -0.11512E+03

RESULTS FOR STEP 15

T XBAR XDBAR XDDBAR
0.15000E+01 0.95812E+04 -0.25698E+03 -0.11252E+02

XHAT XDHAT XDDHAT
0.95553E+04 -0.26011E+03 -0.11252E+02

Z ZD ZDD
0.95500E+04 -0.25000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
0.13122E+03 0.41017E+02 -0.11252E+02

Y= 0.95300E+04 (Y-XHAT) = -0.10527E+03

RESULTS FOR STEP 15

T	XBAR	XDBAR	XDDBAR
0.16000E+01	0.45423E+04	-0.25445E+03	-0.11732E+02

XHAT	XDHAT	XDDHAT
0.96153E+04	-0.26563E+03	-0.11736E+02

Z	ZD	ZDD
0.95200E+04	-0.30000E+03	0.00000E+00

XBAR - Z	XDBAR-ZD	XDDBAR-ZDD
0.12231E+03	0.35543E+02	-0.11733E+02

Y = 0.95200E+04 (Y-XHAT) = -0.95310E+02

RESULTS FOR STEP 17

T	XBAR	XDBAR	XDDBAR
0.17000E+01	0.36032E+04	-0.25967E+03	-0.12190E+02

XHAT	XDHAT	XDDHAT
0.95757E+04	-0.27039E+03	-0.12190E+02

Z	ZD	ZDD
0.94900E+04	-0.30000E+03	0.00000E+00

XBAR - Z	XDBAR-ZD	XDDBAR-ZDD
0.11375E+03	0.30329E+02	-0.12190E+02

Y = 0.94900E+04 (Y-XHAT) = -0.15733E+02

RESULTS FOR STEP 19

T	XBAR	XDBAR	XDDBAR
0.18000E+01	0.95659E+04	-0.27464E+03	-0.12610E+02

XHAT	XDHAT	XDDHAT
0.95300E+04	-0.27590E+03	-0.12610E+02

Z	ZD	ZDD
0.94900E+04	-0.30000E+03	0.00000E+00

XBAR = Z XDBAR=Z0 XDDBAR=Z00
0.10555E+03 0.25052E+02 -0.12610E+02

Y= 0.94000E+04 (Y-XHAT) = -0.76029E+02

RESULTS FOR STEP 19

T XBAR XDBAR XDDBAR
0.19000E+01 0.95277E+04 -0.27937E+03 -0.12999E+02

XHAT XDHAT XDDHAT
0.94297E+04 -0.23047E+03 -0.12998E+02

Z Z0 Z00
0.94300E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=Z0 XDDBAR=Z00
0.97512E+02 0.20027E+02 -0.12998E+02

Y= 0.94300E+04 (Y-XHAT) = -0.69573E+02

RESULTS FOR STEP 20

T XBAR XDBAR XDDBAR
0.20000E+01 0.94901E+04 -0.27339E+03 -0.13356E+02

XHAT XDHAT XDDHAT
0.94517E+04 -0.23521E+03 -0.13356E+02

Z Z0 Z00
0.94500E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=Z0 XDDBAR=Z00
0.90132E+02 0.16120E+02 -0.13356E+02

Y= 0.94000E+04 (Y-XHAT) = -0.51573E+02

RESULTS FOR STEP 21

T XBAR XDBAR XDDBAR
0.21000E+01 0.94522E+04 -0.27166E+03 -0.13356E+02

XHAT XDHAT XDDHAT
 $0.94240E+04$ $-0.28953E+03$ $-0.13636E+02$

Z ZD ZDD
 $0.93700E+04$ $-0.30000E+03$ $0.00000E+00$

XBAR - Z XDBAR-ZD XDDBAR-ZDD
 $0.82597E+02$ $0.11843E+02$ $-0.13636E+02$

$Y = 0.93700E+04$ $(Y-XHAT) = -0.54014E+02$

RESULTS FOR STEP 10

T XDAH XDBAR XDDBAR
 $0.22000E+01$ $0.34100E+04$ $-0.19122E+03$ $-0.13933E+02$

XHAT XDHAT XDDHAT
 $0.93367E+04$ $-0.29362E+03$ $-0.13989E+02$

Z ZD ZDD
 $0.93400E+04$ $-0.30000E+03$ $0.00000E+00$

XBAR - Z XDBAR-ZD XDDBAR-ZDD
 $0.75953E+02$ $0.77753E+01$ $-0.13933E+02$

$Y = 0.93400E+04$ $(Y-XHAT) = -0.46675E+02$

RESULTS FOR STEP 15

T XDAH XDBAR XDDBAR
 $0.25000E+01$ $0.3797E+04$ $-0.19029E+03$ $-0.14203E+02$

XHAT XDHAT XDDHAT
 $0.93437E+04$ $-0.29751E+03$ $-0.14203E+02$

Z ZD ZDD
 $0.93100E+04$ $-0.30000E+03$ $0.00000E+00$

XBAR - Z XDBAR-ZD XDDBAR-ZDD
 $0.64332E+02$ $0.59122E+01$ $-0.14203E+02$

$Y = 0.93100E+04$ $(Y-XHAT) = -0.39652E+02$

RESULTS FOR STEP 24

T	XBAR	XDBAR	XDDBAR
0.24000E+01	0.93430E+04	-0.29975E+03	-0.14513E+02

XHAT	XDHAT	XDDHAT
0.93129E+04	-0.30120E+03	-0.14513E+02

Z	ZD	ZDD
0.92800E+04	-0.30000E+03	0.00000E+00

XBAR - Z	XDBAR-ZD	XDDBAR-ZDD
0.52931E+02	0.24565E+00	-0.14513E+02

Y = 0.92500E+04 (Y-XHAT) = -0.32934E+02

RESULTS FOR STEP 25

T	XBAR	XDBAR	XDDBAR
0.25000E+01	0.93069E+04	-0.30322E+03	-0.14740E+02

XHAT	XDHAT	XDDHAT
0.92765E+04	-0.30470E+03	-0.14740E+02

Z	ZD	ZDD
0.92500E+04	-0.30000E+03	0.00000E+00

XBAR - Z	XDBAR-ZD	XDDBAR-ZDD
0.56905E+02	-0.32249E+01	-0.14740E+02

Y = 0.92500E+04 (Y-XHAT) = -0.26511E+02

RESULTS FOR STEP 26

T	XBAR	XDBAR	XDDBAR
0.26000E+01	0.92711E+04	-0.30551E+03	-0.14943E+02

XHAT	XDHAT	XDDHAT
0.92404E+04	-0.30701E+03	-0.14943E+02

Z	ZD	ZDD
0.92000E+04	-0.30000E+03	0.00000E+00

XBAR = Z XBAR-ZD XDEAR-ZDD
0.51099E+02 -0.55140E+01 -0.14943E+02

Y = 0.92300E+04 (Y-XHAT) = -0.20372E+02

RESULTS FOR STEP 27

T XBAR XBAR XDEAR
0.27000E+01 0.92355E+04 -0.30963E+03 -0.15124E+02

XHAT XHAT XDHAT
0.92045E+04 -0.31114E+03 -0.15124E+02

Z ZD ZDD
0.91900E+04 -0.30000E+03 0.00000E+00

XBAR = Z XBAR-ZD XDEAR-ZDD
0.45543E+02 -0.66273E+01 -0.15124E+02

Y = 0.91900E+04 (Y-XHAT) = -0.14510E+02

RESULTS FOR STEP 28

T XBAR XBAR XDEAR
0.28000E+01 0.92002E+04 -0.31257E+03 -0.15214E+02

XHAT XHAT XDHAT
0.91630E+04 -0.31400E+03 -0.15214E+02

Z ZD ZDD
0.91600E+04 -0.30000E+03 0.00000E+00

XBAR = Z XBAR-ZD XDEAR-ZDD
0.40247E+02 -0.12570E+02 -0.15264E+02

Y = 0.91600E+04 (Y-XHAT) = -0.39141E+01

RESULTS FOR STEP 29

T XBAR XBAR XDEAR
0.29000E+01 0.91652E+04 -0.31526E+03 -0.15426E+02

XHAT XDHAT XDDHAT
0.91335E+04 -0.31382E+03 -0.15424E+02

Z ZD ZDD
0.91300E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
0.35138E+02 -0.15349E+02 -0.15424E+02

Y= 0.91300E+04 (Y-XHAT) = -0.35752E+01

RESULTS FOR STEP 30

T XBAR XDBAR XDDBAR
0.30000E+01 0.91304E+04 -0.31797E+03 -0.15544E+02

XHAT XDHAT XDDHAT
0.90935E+04 -0.31952E+03 -0.15544E+02

Z ZD ZDD
0.91000E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
0.30359E+02 -0.17970E+02 -0.15544E+02

Y= 0.91000E+04 (Y-XHAT) = -0.15139E+01

RESULTS FOR STEP 31

T XHAT XDHAT XDDHAT
0.31000E+01 0.90956E+04 -0.32044E+03 -0.15647E+02

XHAT XDHAT XDDHAT
0.90635E+04 -0.32200E+03 -0.15647E+02

Z ZD ZDD
0.90700E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
0.25757E+02 -7.20430E+02 -3.15647E+02

Y= 0.90700E+04 (Y-XHAT) = 0.93652E+01

RESULTS FOR STEP 32

T XBAR XDBAR XDDBAR
0.32000E+01 0.90514E+04 -0.32276E+03 -0.15731E+02

XHAT XDHAT XDDHAT
0.90290E+04 -0.32434E+03 -0.15731E+02

Z ZD ZDD
0.90400E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
0.21371E+02 -0.22763E+02 -0.15731E+02

Y= 0.90400E+04 (Y-XHAT) = 0.10384E+02

RESULTS FOR STEP 33

T XBAR XDBAR XDDBAR
0.33000E+01 0.90272E+04 -0.32495E+03 -0.15800E+02

XHAT XDHAT XDDHAT
0.90240E+04 -0.32653E+03 -0.15800E+02

Z ZD ZDD
0.90100E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
0.17174E+02 -0.24945E+02 -0.15600E+02

Y= 0.90100E+04 (Y-XHAT) = 0.15330E+02

RESULTS FOR STEP 34

T XBAR XDBAR XDDBAR
0.34000E+01 0.90322E+04 -0.32700E+03 -0.15750E+02

XHAT XDHAT XDDHAT
0.39604E+04 -0.32555E+03 -0.15852E+02

Z ZD ZDD
0.99800E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDHAR-ZD XDDBAR-ZDD
0.13220E+02 -0.26997E+02 -0.15352E+02

Y = 0.39500E+04 (Y-XHAT) = 0.19560E+02

RESULTS FOR STEP 35

T XBAR XDHAR XDDHAR
0.35000E+01 0.19594E+02 -0.32192E+03 -0.15892E+02

XHAT XDHAT XDDHAT
0.39205E+04 -0.33051E+03 -0.15890E+02

Z ZD ZDD
0.89500E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDHAR-ZD XDDBAR-ZDD
0.94404E+01 -0.26913E+02 -0.15390E+02

Y = 0.39500E+04 (Y-XHAT) = 0.23570E+02

RESULTS FOR STEP 36

T XHAR XDHAR XDDHAR
0.36000E+01 0.19250E+04 -0.33071E+03 -0.15913E+02

XHAT XDHAT XDDHAT
0.38927E+04 -0.33231E+03 -0.15913E+02

Z ZD ZDD
0.39200E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
0.53500E+01 -0.30715E+02 -0.15913E+02

Y= 0.39200E+04 (Y-XHAT) = 0.27300E+02

RESULTS FOR STEP 37

T XBAR XDBAR XDDBAR
0.37000E+01 0.33924E+04 -0.33279E+03 -0.15923E+02

XHAT XDHAT XDDHAT
0.35913E+04 -0.33399E+03 -0.15923E+02

Z ZD ZDD
0.38900E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
0.24414E+01 -0.32393E+02 -0.15923E+02

Y= 0.33900E+04 (Y-XHAT) = 0.30876E+02

RESULTS FOR STEP 38

T XBAR XDBAR XDDBAR
0.36000E+01 0.33925E+04 -0.33396E+03 -0.15920E+02

XHAT XDHAT XDDHAT
0.32378E+04 -0.33553E+03 -0.15920E+02

Z ZD ZDD
0.38000E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
-0.79492E+00 -0.33937E+02 -0.15920E+02

Y= 0.38500E+04 (Y-XHAT) = 0.34271E+02

RESULTS FOR STEP 39

T	XBAR	YBAR	ZBAR
0.39000E+01	0.36261E+04	-0.33541E+03	-0.15904E+02

XHAT	XDHAT	XDDHAT
0.37925E+04	-0.33700E+03	-0.15904E+02

Z	ZD	ZDD
0.38300E+04	-0.30000E+03	0.00000E+00

XBAR - Z	YBAR-ZD	ZBAR-ZDD
-0.32513E+01	-0.35412E+02	-0.15904E+02

Y= 0.33500E+04 (Y-XHAT) = 0.37481E+02

RESULTS FOR STEP 40

T	XBAR	YBAR	ZBAR
0.40000E+01	0.37932E+04	-0.37075E+03	-0.15877E+02

XHAT	XDHAT	XDDHAT
0.37595E+04	-0.33835E+03	-0.15877E+02

Z	ZD	ZDD
0.38300E+04	-0.30000E+03	0.00000E+00

XBAR - Z	YBAR-ZD	ZBAR-ZDD
-0.32545E+01	-0.35750E+02	-0.15877E+02

Y= 0.37000E+04 (Y-XHAT) = 0.41752E+02

RESULTS FOR STEP 41

T	XBAR	YBAR	ZBAR
0.41000E+01	0.37605E+04	-0.33801E+03	-0.15840E+02

XHAT	XDHAT	XDDHAT
0.37255E+04	-0.33950E+03	-0.15840E+02

Z	ZD	ZDD
0.37700E+04	-0.30000E+03	0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
-0.95117E+01 -0.33018E+02 -0.15340E+02

$$Y = 0.27700E+04 \quad (Y-XHAT) = 0.43392E+02$$

RESULTS FOR STEP 42

T XBAR XDBAR XDDBAR
0.42000E+01 0.57279E+04 -0.33917E+03 -0.15792E+02

XHAT XDHAT XDDHAT
0.86939E+04 -0.34074E+03 -0.15790E+02

Z ZD ZDD
0.87400E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
-0.12109E+02 -0.39165E+02 -0.15792E+02

$$Y = 0.27400E+04 \quad (Y-XHAT) = 0.46105E+02$$

RESULTS FOR STEP 43

T XBAR XDBAR XDDBAR
0.43000E+01 0.56934E+04 -0.34023E+03 -0.15734E+02

XHAT XDHAT XDDHAT
0.85513E+04 -0.34100E+03 -0.15734E+02

Z ZD ZDD
0.87100E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
-0.14503E+02 -0.40227E+02 -0.15734E+02

$$Y = 0.27100E+04 \quad (Y-XHAT) = 0.43555E+02$$

RESULTS FOR STEP 44

T XBAR XDBAR XDDBAR
0.44000E+01 0.65313E+04 -0.34120E+02 -0.15607E+02

XHAT XDHAT XDDHAT
0.36239E+04 -0.34277E+03 -0.15567E+02

Z ZD ZDD
0.36800E+04 -0.30000E+03 0.00000E+00

XEAR = Z XDEAR=ZD XDDEAR=ZDD
-0.16378E+02 -0.41200E+02 -0.15607E+02

Y= 0.36500E+04 (Y-XHAT) = 0.51070E+02

RESULTS FOR STEP 45

T XEAR XDEAR XDDEAR
0.45000E+01 0.36309E+04 -0.34219E+03 -0.15591E+02

XHAT XDHAT XDDHAT
0.35937E+04 -0.34365E+03 -0.15591E+02

Z ZD ZDD
0.36500E+04 -0.30000E+03 0.00000E+00

XEAR = Z XDEAR=ZD XDDEAR=ZDD
-0.19053E+02 -0.42790E+02 -0.15591E+02

Y= 0.36500E+04 (Y-XHAT) = 0.53345E+02

RESULTS FOR STEP 46

T XEAR XDEAR XDDEAR
0.46000E+01 0.35938E+04 -0.34200E+03 -0.15507E+02

XHAT XDHAT XDDHAT
0.35645E+04 -0.34445E+03 -0.15507E+02

Z ZD ZDD
0.36200E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
-0.21139E+02 -0.42399E+02 -0.15507E+02

Y= 0.26200E+04 (Y-XHAT) = 0.55477E+02

RESULTS FOR STEP 47

T XBAR XDBAR XDDBAR
0.47000E+01 0.25670E+04 -0.34363E+03 -0.15415E+02

XHAT XDHAT XDDHAT
0.35325E+04 -0.34517E+03 -0.15415E+02

Z ZD ZDD
0.65700E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
-0.23037E+02 -0.43631E+02 -0.15415E+02

Y= 0.25900E+04 (Y-XHAT) = 0.57473E+02

RESULTS FOR STEP 48

T XBAR XDBAR XDDBAR
0.48000E+01 0.25352E+04 -0.34429E+03 -0.15317E+02

XHAT XDHAT XDDHAT
0.25007E+04 -0.34512E+03 -0.15317E+02

Z ZD ZDD
0.15600E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
-0.24846E+02 -0.44290E+02 -0.15317E+02

Y= 0.25600E+04 (Y-XHAT) = 0.59351E+02

RESULTS FOR STEP 49

T XBAR XDBAR XDDBAR
0.49000E+01 0.25035E+04 -0.34476E+03 -0.15211E+02

XHAT XDHAT XDDHAT
0.34669E+04 -0.34640E+03 -0.15211E+02

Z ZD ZDD
0.85300E+04 -0.30000E+03 0.00000E+00

XBAR - Z XDEBAR-ZD XDDDEBAR-ZDD
-0.26540E+02 -0.44876E+02 -0.15211E+02

Y = 0.65300E+04 (Y-XHAT) = 0.51104E+02

RESULTS FOR STEP 50

T XBAR XDBAR XDDBAR
0.50000E+01 0.34719E+04 -0.34540E+03 -0.15099E+02

XHAT XDHAT XDDHAT
0.34377E+04 -0.34691E+03 -0.15099E+02

Z ZD ZDD
0.85000E+04 -0.30000E+03 0.00000E+00

XBAR - Z XDEBAR-ZD XDDDEBAR-ZDD
-0.23125E+02 -0.45400E+02 -0.15099E+02

Y = 0.85000E+04 (Y-XHAT) = 0.62741E+02

RESULTS FOR STEP 51

T XBAR XDBAR XDDBAR
0.51000E+01 0.3474404E+04 -0.34516E+03 -0.14982E+02

XHAT XDHAT XDDHAT
0.34057E+04 -0.34735E+03 -0.14982E+02

Z ZD ZDD
0.84700E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=Z0 XDDBAR=Z00
-0.29605E+02 -0.45355E+03 -0.14942E+02

$$Y = 0.34700E+04 \quad (Y-XHAT) = 0.64267E+02$$

RESULTS FOR STEP 52

T XBAR XDBAR XDDBAR
0.52000E+01 0.34090E+04 -0.34626E+03 -0.14259E+02

XHAT XDHAT XDDHAT
0.53743E+04 -0.34774E+03 -0.14359E+02

Z Z0 Z00
0.34400E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=Z0 XDDBAR=Z00
-0.30735E+02 -0.46255E+02 -0.14359E+02

$$Y = 0.34400E+04 \quad (Y-XHAT) = 0.65566E+02$$

RESULTS FOR STEP 53

T XBAR XDBAR XDDBAR
0.53000E+01 0.33777E+04 -0.34659E+03 -0.14730E+02

XHAT XDHAT XDDHAT
0.33430E+04 -0.34007E+03 -0.14730E+02

Z Z0 Z00
0.34100E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=Z0 XDDBAR=Z00
-0.32269E+02 -0.46594E+02 -0.14730E+02

$$Y = 0.34100E+04 \quad (Y-XHAT) = 0.67000E+02$$

RESULTS FOR STEP 54

T XBAR XDBAR XDDBAR
0.54000E+01 0.33455E+04 -0.34513E+03 -0.14597E+02

XHAT XDHAT XDDHAT
0.93113E+04 -0.34934E+03 -0.14597E+02

Z ZD ZDD
0.33500E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
-0.33457E+02 -0.46679E+02 -0.14597E+02

Y= 0.33500E+04 (Y-XHAT) = 0.43218E+02

RESULTS FOR STEP 55

T XBAR XDBAR XDDBAR
0.55000E+01 0.3154E+04 -0.34711E+03 -0.14460E+02

XHAT XDHAT XDDHAT
0.82307E+04 -0.34655E+03 -0.14460E+02

Z ZD ZDD
0.33500E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
-0.34553E+02 -0.47110E+02 -0.14460E+02

Y= 0.33500E+04 (Y-XHAT) = 0.4341E+02

RESULTS FOR STEP 56

T XBAR XDBAR XDDBAR
0.55000E+01 0.31544E+04 -0.34729E+03 -0.14219E+02

XHAT XDHAT XDDHAT
0.32495E+04 -0.34672E+03 -0.14319E+02

Z ZD ZDD
0.33200E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
-0.35573E+02 -0.47291E+02 -0.14319E+02

$Y = 0.03200E+04$ $(Y-XHAT) = 0.70374E+02$

RESULTS FOR STEP 57

T	XBAR	XDHAT	XDDHAT
0.57000E+01	0.32535E+04	-0.34743E+03	-0.14174E+02

XHAT	XDHAT	XDDHAT
0.82137E+04	-0.34884E+03	-0.14174E+02

Z	ZD	ZDD
0.52900E+04	-0.30000E+03	0.00000E+00

XBAR = Z	ZD	ZDD
-0.35500E+02	-0.47427E+02	-0.14174E+02

$Y = 0.02900E+04$ $(Y-XHAT) = 0.71020E+02$

RESULTS FOR STEP 58

T	XBAR	XDHAT	XDDHAT
0.56000E+01	0.32262E+04	-0.34752E+03	-0.14025E+02

XHAT	XDHAT	XDDHAT
0.81573E+04	-0.34692E+03	-0.14025E+02

Z	ZD	ZDD
0.32600E+04	-0.30000E+03	0.00000E+00

XBAR = Z	ZD	ZDD
-0.37305E+02	-0.47517E+02	-0.14025E+02

$Y = 0.02600E+04$ $(Y-XHAT) = 0.72175E+02$

RESULTS FOR STEP 59

T	XBAR	XDBAR	XDDBAR
0.59000E+01	0.31219E+04	-0.34756E+03	-0.13373E+02

XHAT	XDHAT	XDDHAT
0.31570E+04	-0.34295E+03	-0.13373E+02

Z	ZD	ZDD
0.32300E+04	-0.30000E+03	0.00000E+00

XBAR = Z	XDBAR = ZD	XDDBAR = ZDD
-0.32147E+02	-0.47564E+02	-0.13373E+02

Y = 0.32300E+04 (Y-XHAT) = 1.72973E+02

RESULTS FOR STEP 60

T	XBAR	XDBAR	XDDBAR
0.60000E+01	0.31211E+04	-0.34757E+03	-0.13371E+02

XHAT	XDHAT	XDDHAT
0.31253E+04	-0.34294E+03	-0.13371E+02

Z	ZD	ZDD
0.32300E+04	-0.30000E+03	0.00000E+00

XBAR = Z	XDBAR = ZD	XDDBAR = ZDD
-0.32357E+02	-0.47570E+02	-0.13371E+02

Y = 0.32300E+04 (Y-XHAT) = 1.73633E+02

RESULTS FOR STEP 61

T	XBAR	XDBAR	XDDBAR
0.61000E+01	0.31203E+04	-0.34754E+03	-0.13356E+02

XHAT	XDHAT	XDDHAT
0.31203E+04	-0.34287E+03	-0.13356E+02

Z ZD ZDD
0.01700E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
-0.39499E+02 -0.47533E+02 -0.13562E+02

Y= 0.81700E+04 (Y-XHAT) = 0.74321E+02

RESULTS FOR STEP 52

T XBAR XDBAR XDDBAR
0.62000E+01 0.60999E+04 -0.34747E+03 -0.13403E+02

XHAT XDHAT XDDHAT
0.30661E+04 -0.341E+03 -0.13403E+02

Z ZD ZDD
0.31400E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
-0.40076E+02 -0.47471E+02 -0.13403E+02

Y= 0.31400E+04 (Y-XHAT) = 0.74390E+02

RESULTS FOR STEP 53

T XBAR XDBAR XDDBAR
0.63000E+01 0.60994E+04 -0.34737E+03 -0.13241E+02

XHAT XDHAT XDDHAT
0.30346E+04 -0.341E+03 -0.13241E+02

Z ZD ZDD
0.31100E+04 -0.30000E+03 0.00000E+00

XBAR = Z XDBAR=ZD XDDBAR=ZDD
-0.40521E+02 -0.47351E+02 -0.13241E+02

Y= 0.31100E+04 (Y-XHAT) = 0.75394E+02

RESULTS FOR STEP 54

T	XBAR	XDBAR	XDDBAR
0.64000E+01	0.30390E+04	-0.34723E+03	-0.13078E+02

XHAT	XDHAT	XDDHAT
0.30042E+04	-0.34854E+03	-0.13078E+02

Z	ZD	ZDD
0.80800E+04	-0.30000E+03	0.00000E+00

XBAR - Z	XDBAR-ZD	XDDBAR-ZDD
-0.41047E+02	-0.47234E+02	-0.13078E+02

$$Y = 0.30700E+04 \quad (Y-XHAT) = 0.75330E+02$$

RESULTS FOR STEP 55

T	XBAR	XDBAR	XDDBAR
0.65000E+01	0.30036E+04	-0.34707E+03	-0.12914E+02

XHAT	XDHAT	XDDHAT
0.79733E+04	-0.34833E+03	-0.12914E+02

Z	ZD	ZDD
0.80500E+04	-0.30000E+03	0.00000E+00

XBAR - Z	XDBAR-ZD	XDDBAR-ZDD
-0.41443E+02	-0.47087E+02	-0.12914E+02

$$Y = 0.30500E+04 \quad (Y-XHAT) = 0.76211E+02$$

RESULTS FOR STEP 56

T	XBAR	XDBAR	XDDBAR
0.66000E+01	0.79732E+04	-0.34893E+03	-0.12747E+02

XHAT	XDHAT	XDDHAT
0.79435E+04	-0.34815E+03	-0.12747E+02

z $\frac{z}{z}$ $\frac{z}{z}$
 $0.83200E+04$ $-0.30000E+03$ $0.00000E+00$

$XBAR = z$ $XDEAR = z$ $XDDBAR = z$
 $-0.41792E+02$ $-0.46075E+02$ $-0.12747E+02$

$y = 0.80200E+04$ $(y - XHAT) = 0.74543E+02$

RESULTS FOR STEP 57

τ $XBAR$ $XBAR$ $XDDBAR$
 $0.67700E+01$ $0.72474E+04$ $-0.34665E+03$ $-0.12560E+02$

$XHAT$ $XHAT$ $XHAT$
 $0.79132E+04$ $-0.34791E+03$ $-0.12500E+02$

z $\frac{z}{z}$ $\frac{z}{z}$
 $0.79900E+04$ $-0.30000E+03$ $0.00000E+00$

$XBAR = z$ $XDEAR = z$ $XDDBAR = z$
 $-0.42000E+02$ $-0.46055E+02$ $-0.12560E+02$

$y = 0.79900E+04$ $(y - XHAT) = 0.76314E+02$

RESULTS FOR STEP 58

τ $XBAR$ $XBAR$ $XDDBAR$
 $0.69000E+01$ $0.79177E+04$ $-0.34641E+03$ $-0.12412E+02$

$XHAT$ $XHAT$ $XHAT$
 $0.79230E+04$ $-0.34755E+03$ $-0.12410E+02$

z $\frac{z}{z}$ $\frac{z}{z}$
 $0.79000E+04$ $-0.30000E+03$ $0.00000E+00$

$XBAR = z$ $XDEAR = z$ $XDDBAR = z$
 $-0.42331E+02$ $-0.46402E+02$ $-0.12412E+02$

$y = 0.79000E+04$ $(y - XHAT) = 0.77074E+02$

RESULTS FOR STEP 69

T XBAR XDBAR XDDBAR
 $5.39000E+01$ $0.73875E+04$ $-0.34514E+03$ $-0.12243E+02$

XHAT XDHAT XDDHAT
 $0.78523E+04$ $-0.34736E+03$ $-0.12243E+02$

Z ZD ZD
 $0.79300E+04$ $-0.30000E+03$ $0.00000E+00$

XBAR - Z XDBAR-ZD XDDBAR-ZD
 $-0.40529E+02$ $-0.46139E+02$ $-0.12243E+02$

Y = $0.79300E+04$ (Y-XHAT) = $0.77264E+02$

RESULTS FOR STEP 70

T XBAR XDBAR XDDBAR
 $0.70000E+01$ $0.75573E+04$ $-0.34535E+03$ $-0.12073E+02$

XHAT XDHAT XDDHAT
 $0.78227E+04$ $-0.34705E+03$ $-0.12073E+02$

Z ZD ZD
 $0.79000E+04$ $-0.30000E+03$ $0.00000E+00$

XBAR - Z XDBAR-ZD XDDBAR-ZD
 $-0.42514E+02$ $-0.45146E+02$ $-0.12073E+02$

Y = $0.79000E+04$ (Y-XHAT) = $0.77024E+02$

RESULTS FOR STEP 71

T XBAR XDBAR XDDBAR
 $0.71000E+01$ $0.75272E+04$ $-0.34552E+03$ $-0.11903E+02$

XHAT XDHAT XDDHAT
 $0.77926E+04$ $-0.34670E+03$ $-0.11903E+02$

Z ZD ZD
0.73700E+04 -0.30000E+00 0.00000E+00

XBAR = Z XBAR-ZD XDDBAR-ZD
-0.42795E+02 -0.45533E+02 -0.11903E+02

Y= 0.73700E+04 (Y-XHAT) = 0.77409E+02

RESULTS FOR STEP 72

T XBAR XBAR XDDBAR XDDBAR
0.72000E+01 0.77971E+04 -0.34520E+03 -0.11733E+02

XHAT XHAT XDDHAT
0.77525E+04 -0.34637E+03 -0.11733E+02

Z ZD ZD
0.73400E+04 -0.30000E+03 0.00000E+00

XBAR = Z XBAR-ZD XDDBAR-ZD
-0.42859E+02 -0.45600E+02 -0.11733E+02

Y= 0.73400E+04 (Y-XHAT) = 0.77447E+02

RESULTS FOR STEP 73

T XBAR XBAR XDDBAR XDDBAR
0.73000E+01 0.77571E+04 -0.34425E+03 -0.11552E+02

XHAT XHAT XDDHAT
0.77525E+04 -0.34625E+03 -0.11552E+02

Z ZD ZD
0.73100E+04 -0.30000E+03 0.00000E+00

XBAR = Z XBAR-ZD XDDBAR-ZD
-0.42293E+02 -0.44049E+02 -0.11552E+02

Y= 0.73100E+04 (Y-XHAT) = 0.77447E+02

RESULTS FOR STEP 74

T X_{BAR} X_{DBAR} X_{DDBAR}
 $0.74000E+01$ $0.77371E+04$ $-0.34442E+03$ $-0.11392E+02$

X_{HAT} X_{DHAT} X_{DDHAT}
 $0.77026E+04$ $-0.34562E+03$ $-0.11392E+02$

Z Z_D Z_{DD}
 $0.77300E+04$ $-0.30000E+03$ $0.00000E+00$

$X_{BAR} = Z$ $X_{DBAR} = Z_D$ $X_{DDBAR} = Z_{DD}$
 $-0.42992E+02$ $-0.44430E+02$ $-0.11392E+02$

$Y = 0.77300E+04$ $(Y - X_{HAT}) = 0.77407E+02$

RESULTS FOR STEP 75

T X_{BAR} X_{DBAR} X_{DDBAR}
 $0.75000E+01$ $0.77071E+04$ $-0.34410E+03$ $-0.11221E+02$

X_{HAT} X_{DHAT} X_{DDHAT}
 $0.76727E+04$ $-0.34522E+03$ $-0.11221E+02$

Z Z_D Z_{DD}
 $0.77500E+04$ $-0.30000E+03$ $0.00000E+00$

$X_{BAR} = Z$ $X_{DBAR} = Z_D$ $X_{DDBAR} = Z_{DD}$
 $-0.42436E+02$ $-0.44095E+02$ $-0.11221E+02$

$Y = 0.77500E+04$ $(Y - X_{HAT}) = 0.77533E+02$

RESULTS FOR STEP 76

T X_{BAR} X_{DBAR} X_{DDBAR}
 $0.76000E+01$ $0.76772E+04$ $-0.34370E+03$ $-0.11051E+02$

X_{HAT} X_{DHAT} X_{DDHAT}
 $0.76423E+04$ $-0.34480E+03$ $-0.11051E+02$

$\begin{array}{ccc} z & z_d & z_0 \\ 0.77200e+04 & -0.30000e+03 & 0.00000e+00 \end{array}$

$\begin{array}{ccc} x_{bar} - z & x_{bar-z} & x_{bar-z_0} \\ -0.42300e+02 & -0.43693e+02 & -0.11051e+02 \end{array}$

$y = 0.77200e+04 \quad (y - x_{hat}) = 0.77225e+02$

RESULTS FOR STEP 77

$\begin{array}{cccc} t & x_{bar} & x_{bar-z} & x_{bar-z_0} \\ 0.77000e+01 & 0.75473e+04 & -0.34329e+03 & -0.10882e+02 \end{array}$

$\begin{array}{ccc} x_{hat} & x_{bar} & x_{bar-z} \\ 0.75129e+04 & -0.34437e+03 & -0.10882e+02 \end{array}$

$\begin{array}{ccc} z & z_d & z_0 \\ 0.75900e+04 & -0.30000e+03 & 0.00000e+00 \end{array}$

$\begin{array}{ccc} x_{bar} - z & x_{bar-z} & x_{bar-z_0} \\ -0.42702e+02 & -0.43265e+02 & -0.10882e+02 \end{array}$

$y = 0.76900e+04 \quad (y - x_{hat}) = 0.77095e+02$

RESULTS FOR STEP 78

$\begin{array}{cccc} t & x_{bar} & x_{bar-z} & x_{bar-z_0} \\ 0.76000e+01 & 0.75174e+04 & -0.34216e+03 & -0.10712e+02 \end{array}$

$\begin{array}{ccc} x_{hat} & x_{bar} & x_{bar-z} \\ 0.75331e+04 & -0.34393e+03 & -0.10712e+02 \end{array}$

$\begin{array}{ccc} z & z_d & z_0 \\ 0.75600e+04 & -0.30000e+03 & 0.00000e+00 \end{array}$

$\begin{array}{ccc} x_{bar} - z & x_{bar-z} & x_{bar-z_0} \\ -0.42576e+02 & -0.42161e+02 & -0.10712e+02 \end{array}$

$y = 0.75600e+04 \quad (y - x_{hat}) = 0.75916e+02$

RESULTS FOR STEP 79

T	XBAR	XDPAR	XDDPAR
0.79000E+01	0.75575E+04	-0.34242E+03	-0.10544E+02

XHAT	XDHAT	XDDHAT
0.75533E+04	-0.34343E+03	-0.10544E+02

Z	ZD	ZDD
0.76300E+04	-0.30000E+03	0.00000E+00

XBAR - Z	XDPAR-ZD	XDDPAR-ZDD
-0.42422E+02	-0.42424E+02	-0.10544E+02

Y= 0.75300E+04 (Y-XHAT) = 0.75713E+02

RESULTS FOR STEP 80

T	XBAR	XDPAR	XDDPAR
0.80000E+01	0.75575E+04	-0.34198E+03	-0.10376E+02

XHAT	XDHAT	XDDHAT
0.75235E+04	-0.34301E+03	-0.10376E+02

Z	ZD	ZDD
0.76000E+04	-0.30000E+03	0.00000E+00

XBAR - Z	XDPAR-ZD	XDDPAR-ZDD
-0.42244E+02	-0.41973E+02	-0.10376E+02

Y= 0.75000E+04 (Y-XHAT) = 0.75497E+02

TABLE 2. Tabular Summation

```
***** INPUT SECTION *****  
***** NAME OF OUTPUT IS DISP VECTOR (NO NOISE, NO MANEUVER) - BETA = .967  
***** SEED FOR THIS RUN IS 1  
  
XBAR= 1C270.00 XBARP= -0.15000E+03 XDDBAR= 0.00000E+00  
  
NOISE FACTOR IS 0.00 MEAN IS 0.00  
  
Z1= 0.16000E+05 ZD1= -0.30000E+03 ZD0= 0.00000E+00  
  
IMAX= 80  
  
T= 0.00 DELT= 0.10 TM= 10.00  
*****
```

STEP	Z	X _{MAP}	ZD	X _{DRAF}	ZD	X _{DDBAR}
1	0.99700E+04	0.10270E+05	-0.30000E+03	-0.15000E+03	0.00000E+00	0.00000E+00
2	0.99400E+04	0.10225E+05	-0.30000E+03	-0.16012E+03	0.00000E+00	-0.11320E+01
3	0.99100E+04	0.10180E+05	-0.30000E+03	-0.16984E+03	0.00000E+00	-0.22059E+01
4	0.98800E+04	0.10136E+05	-0.30000E+03	-0.17916E+03	0.00000E+00	-0.32236E+01
5	0.98500E+04	0.10091E+05	-0.30000E+03	-0.18809E+03	0.00000E+00	-0.41873E+01
6	0.98200E+04	0.10049E+05	-0.30000E+03	-0.19666E+03	0.00000E+00	-0.50988E+01
7	0.97900E+04	0.10007E+05	-0.30000E+03	-0.20487E+03	0.00000E+00	-0.59600E+01
8	0.97600E+04	0.99649E+04	-0.30000E+03	-0.21274E+03	0.00000E+00	-0.67729E+01
9	0.97300E+04	0.99225E+04	-0.30000E+03	-0.22026E+03	0.00000E+00	-0.75391E+01
10	0.97000E+04	0.98812E+04	-0.30000E+03	-0.22747E+03	0.00000E+00	-0.82605E+01
11	0.96700E+04	0.98405E+04	-0.30000E+03	-0.23435E+03	0.00000E+00	-0.89387E+01
12	0.96400E+04	0.98000E+04	-0.30000E+03	-0.24094E+03	0.00000E+00	-0.95754E+01

STEP	Z	XBAR	ZD	XDBAR	ZD	XDBAR	ZD	XDBAR
13	0.96100E+04	0.47602E+04	-0.30000E+03	-0.24724E+03	0.00000E+00	-0.10172E+02		
14	0.95800E+04	0.47205E+04	-0.30000E+03	-0.25325E+03	0.00000E+00	-0.10731E+02		
15	0.95500E+04	0.46312E+04	-0.30000E+03	-0.25898E+03	0.00000E+00	-0.11252E+02		
16	0.95200E+04	0.46423E+04	-0.30000E+03	-0.26445E+03	0.00000E+00	-0.11738E+02		
17	0.94900E+04	0.46632E+04	-0.30000E+03	-0.26967E+03	0.00000E+00	-0.12190E+02		
18	0.94600E+04	0.45655E+04	-0.30000E+03	-0.27464E+03	0.00000E+00	-0.12610E+02		
19	0.94300E+04	0.45277E+04	-0.30000E+03	-0.27937E+03	0.00000E+00	-0.12998E+02		
20	0.94000E+04	0.44901E+04	-0.30000E+03	-0.28338E+03	0.00000E+00	-0.13356E+02		
21	0.93700E+04	0.44529E+04	-0.30000E+03	-0.28916E+03	0.00000E+00	-0.13686E+02		
22	0.93400E+04	0.44165E+04	-0.30000E+03	-0.29222E+03	0.00000E+00	-0.13986E+02		
23	0.93100E+04	0.43793E+04	-0.30000E+03	-0.29603E+03	0.00000E+00	-0.14263E+02		
24	0.92300E+04	0.43476E+04	-0.30000E+03	-0.29975E+03	0.00000E+00	-0.14513E+02		
25	0.92500E+04	0.43114E+04	-0.30000E+03	-0.30322E+03	0.00000E+00	-0.14740E+02		

STEP	Z	XBAR	ZD	XDBAR	ZD	XDBAR	ZD	XDBAR	ZD
26	0.92200E+04	0.92711E+04	-0.30000E+03	-0.30651E+03	0.00000E+00	-0.14943E+02			
27	0.91900E+04	0.92355E+04	-0.30000E+03	-0.30963E+03	0.00000E+00	-0.15124E+02			
28	0.91600E+04	0.92202E+04	-0.30000E+03	-0.31257E+03	0.00000E+00	-0.15284E+02			
29	0.91300E+04	0.91652E+04	-0.30000E+03	-0.31535E+03	0.00000E+00	-0.15424E+02			
30	0.91000E+04	0.91304E+04	-0.30000E+03	-0.31797E+03	0.00000E+00	-0.15544E+02			
31	0.90700E+04	0.90957E+04	-0.30000E+03	-0.32044E+03	0.00000E+00	-0.15647E+02			
32	0.90400E+04	0.90614E+04	-0.30000E+03	-0.32276E+03	0.00000E+00	-0.15731E+02			
33	0.90100E+04	0.90272E+04	-0.30000E+03	-0.32495E+03	0.00000E+00	-0.15800E+02			
34	0.89800E+04	0.89932E+04	-0.30000E+03	-0.32700E+03	0.00000E+00	-0.15852E+02			
35	0.89500E+04	0.89594E+04	-0.30000E+03	-0.32892E+03	0.00000E+00	-0.15890E+02			
36	0.89200E+04	0.89254E+04	-0.30000E+03	-0.33071E+03	0.00000E+00	-0.15913E+02			
37	0.88900E+04	0.88943E+04	-0.30000E+03	-0.33239E+03	0.00000E+00	-0.15923E+02			

STEP	Z	XBAR	ZD	XDBAR	ZDD	XDBAR
31	0.33600E+04	0.88301E+04	-0.30000E+03	-0.33396E+03	0.00000E+00	-0.15920E+02
39	0.34300E+04	0.89261E+04	-0.30000E+03	-0.33541E+03	0.00000E+00	-0.15904E+02
40	0.84000E+04	0.87532E+04	-0.30000E+03	-0.33676E+03	0.00000E+00	-0.15877E+02
41	0.87700E+04	0.87605E+04	-0.30000E+03	-0.33801E+03	0.00000E+00	-0.15840E+02
42	0.87400E+04	0.87279E+04	-0.30000E+03	-0.33917E+03	0.00000E+00	-0.15792E+02
43	0.87100E+04	0.86854E+04	-0.30000E+03	-0.34023E+03	0.00000E+00	-0.15734E+02
44	0.86800E+04	0.86631E+04	-0.30000E+03	-0.34120E+03	0.00000E+00	-0.15697E+02
45	0.86500E+04	0.86309E+04	-0.30000E+03	-0.34290E+03	0.00000E+00	-0.15591E+02
46	0.86200E+04	0.86034E+04	-0.30000E+03	-0.344120E+03	0.00000E+00	-0.15507E+02
47	0.85900E+04	0.85670E+04	-0.30000E+03	-0.34535E+03	0.00000E+00	-0.15415E+02
48	0.85600E+04	0.85343E+04	-0.30000E+03	-0.34629E+03	0.00000E+00	-0.15317E+02
49	0.85300E+04	0.85021E+04	-0.30000E+03	-0.34715E+03	0.00000E+00	-0.15211E+02
50	0.85000E+04	0.84711E+04	-0.30000E+03	-0.34540E+03	0.00000E+00	-0.15099E+02

STEP	Z	XBAR	ZD	XDBAR	ZD	XDBAR	ZD
51	0.94700E+04	5.06467E+04	-0.30000E+03	-0.34536E+03	0.30000E+00	-0.14982E+02	
52	0.84400E+04	0.84400E+04	-0.30000E+03	-0.34620E+03	0.00000E+00	-0.14859E+02	
53	0.84100E+04	0.84100E+04	-0.30000E+03	-0.34659E+03	0.00000E+00	-0.14730E+02	
54	0.83800E+04	0.83800E+04	-0.30000E+03	-0.34689E+03	0.00000E+00	-0.14597E+02	
55	0.83500E+04	0.83500E+04	-0.30000E+03	-0.34711E+03	0.00000E+00	-0.14460E+02	
56	0.83200E+04	0.83200E+04	-0.30000E+03	-0.34729E+03	0.00000E+00	-0.14319E+02	
57	0.82900E+04	0.82900E+04	-0.30000E+03	-0.34743E+03	0.00000E+00	-0.14174E+02	
58	0.82600E+04	0.82600E+04	-0.30000E+03	-0.34752E+03	0.00000E+00	-0.14025E+02	
59	0.82300E+04	0.82300E+04	-0.30000E+03	-0.34756E+03	0.00000E+00	-0.13973E+02	
60	0.82000E+04	0.82000E+04	-0.30000E+03	-0.34757E+03	0.00000E+00	-0.13719E+02	
61	0.81700E+04	0.81700E+04	-0.30000E+03	-0.34756E+03	0.00000E+00	-0.13562E+02	
62	0.81400E+04	0.81400E+04	-0.30000E+03	-0.34747E+03	0.00000E+00	-0.13403E+02	
63	0.81100E+04	0.81100E+04	-0.30000E+03	-0.34737E+03	0.00000E+00	-0.13241E+02	

STEP	Z	XBAR	ZD	XDBAR	ZDD	XDDBAR
54	2.87800E+04	3.20390E+04	-0.30000E+03	-0.34723E+03	0.00000E+00	-0.13078E+02
55	0.80500E+04	0.20390E+04	-0.30000E+03	-0.34707E+03	0.00000E+00	-0.12914E+02
60	0.30260E+04	0.79752E+04	-0.30000E+03	-0.34688E+03	0.00000E+00	-0.12747E+02
67	0.79900E+04	0.79479E+04	-0.30000E+03	-0.34665E+03	0.00000E+00	-0.12580E+02
68	0.79600E+04	0.79177E+04	-0.30000E+03	-0.34641E+03	0.00000E+00	-0.12412E+02
69	0.79300E+04	0.78875E+04	-0.30000E+03	-0.34614E+03	0.00000E+00	-0.12243E+02
70	0.79000E+04	0.78573E+04	-0.30000E+03	-0.34585E+03	0.00000E+00	-0.12073E+02
71	0.76700E+04	0.78272E+04	-0.30000E+03	-0.34553E+03	0.00000E+00	-0.11903E+02
72	0.76400E+04	0.77971E+04	-0.30000E+03	-0.34520E+03	0.00000E+00	-0.11733E+02
73	0.73100E+04	0.77671E+04	-0.30000E+03	-0.34485E+03	0.00000E+00	-0.11562E+02
74	0.77300E+04	0.77371E+04	-0.30000E+03	-0.34443E+03	0.00000E+00	-0.11392E+02
75	0.77600E+04	0.77071E+04	-0.30000E+03	-0.34410E+03	0.00000E+00	-0.11221E+02

STEP	Z	XBAR	ZD ^o	XDBAR	ZDD	XDBAR
75	0.77200E+04	0.76772E+04	-0.30000E+03	-0.34370E+03	0.00000E+00	-0.11051E+02
77	0.70900E+04	0.76475E+04	-0.30000E+03	-0.34329E+03	0.00000E+00	-0.10882E+02
78	0.76600E+04	0.76174E+04	-0.30000E+03	-0.34236E+03	0.00000E+00	-0.10712E+02
79	0.75300E+04	0.75757E+04	-0.30000E+03	-0.34242E+03	0.00000E+00	-0.10544E+02
80	0.76000E+04	0.75575E+04	-0.30000E+03	-0.34198E+03	0.00000E+00	-0.10376E+02

END OF JOB FOR PROGRAM DISP VECTOR (NO NOISE, NO MANEUVER) - BETA = .967

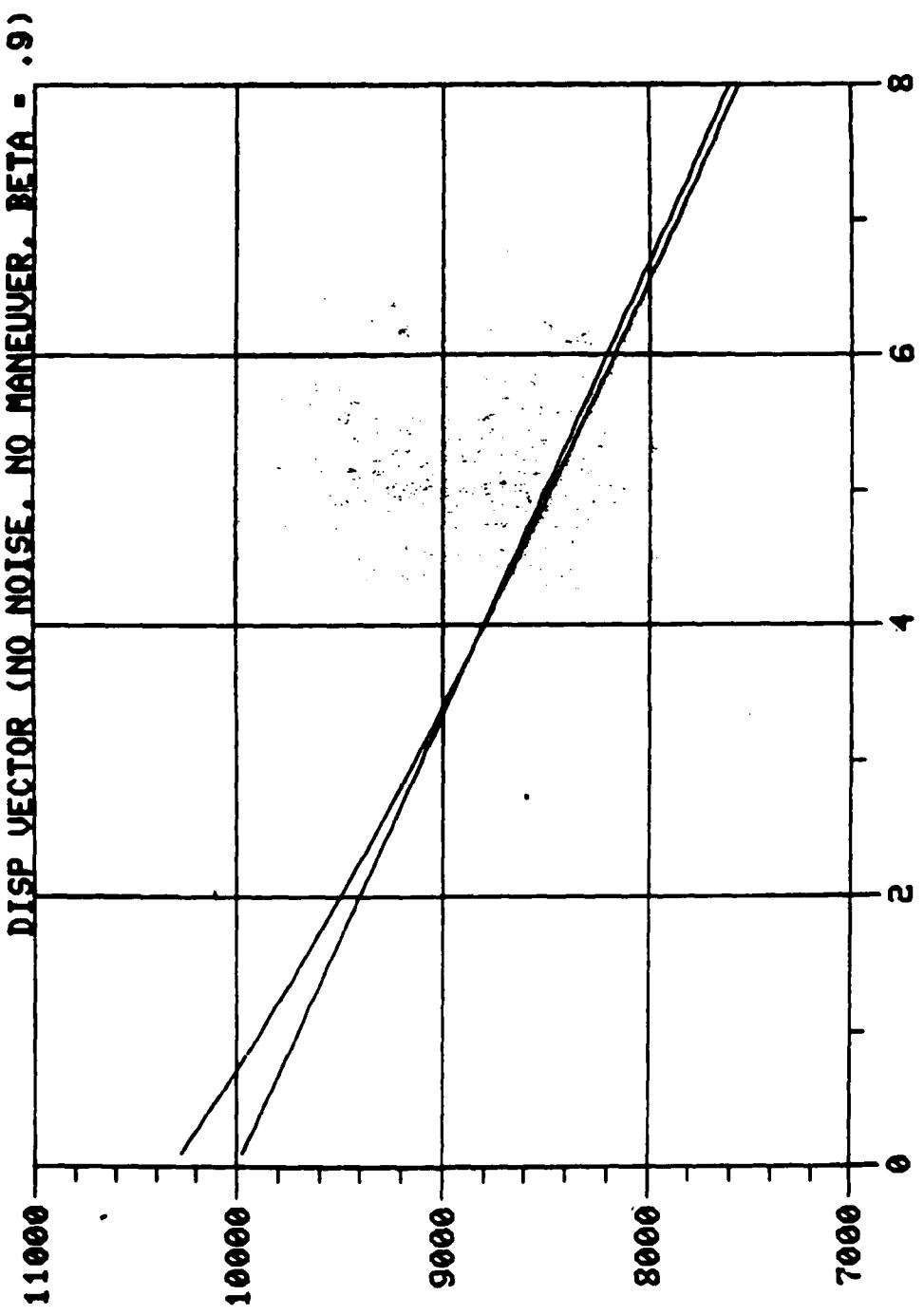


Figure 1

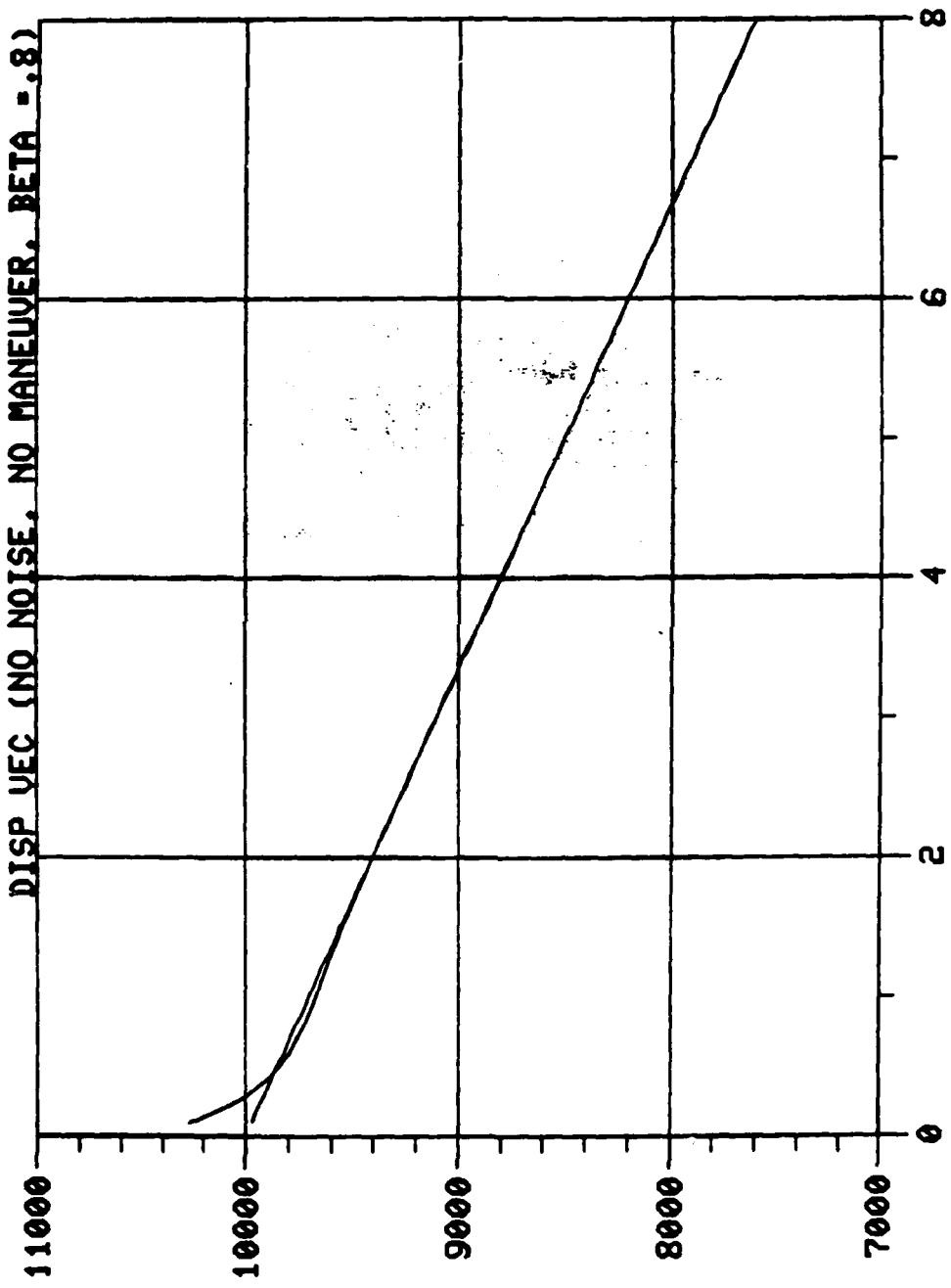


Figure 2

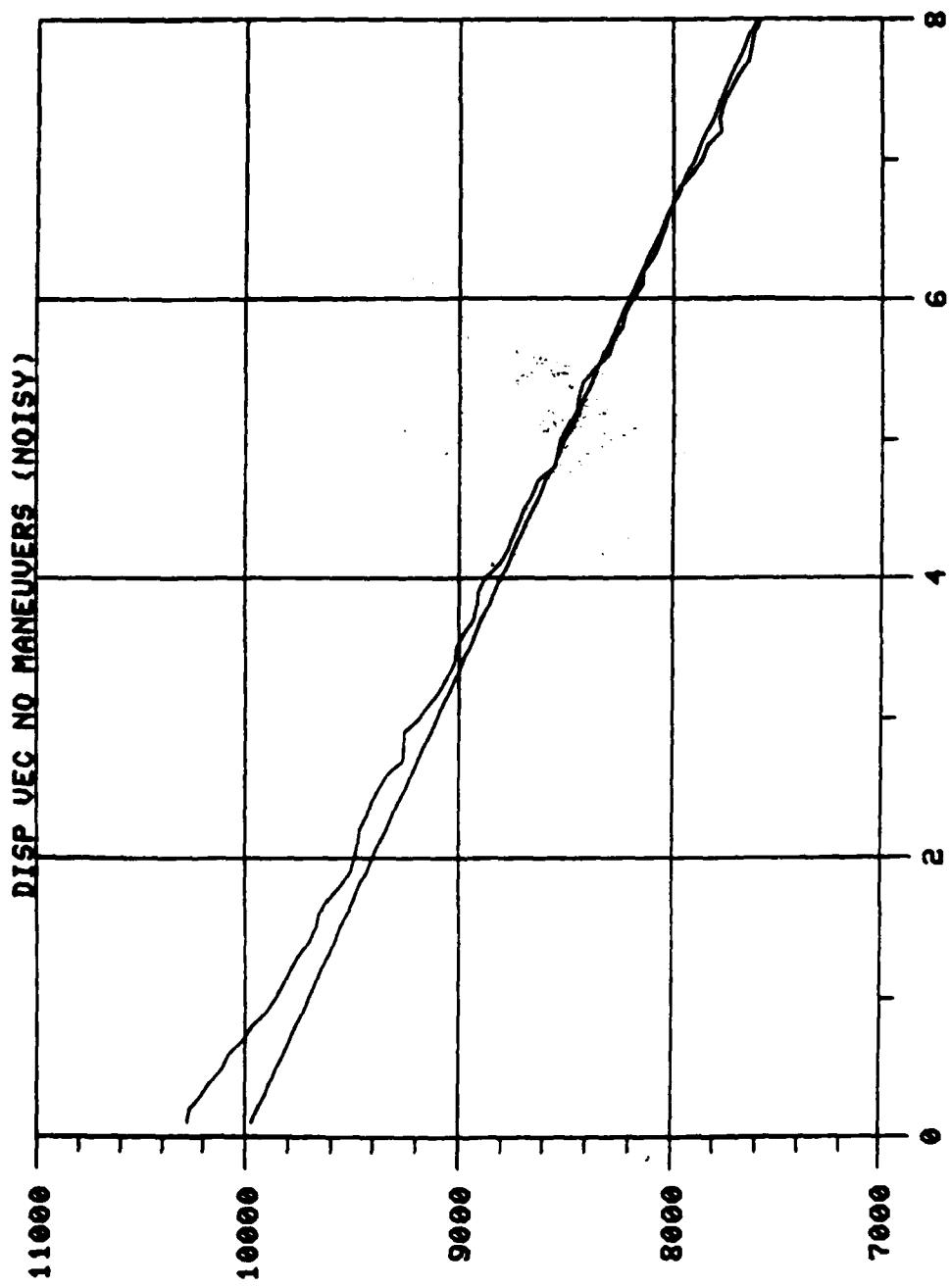


Figure 3

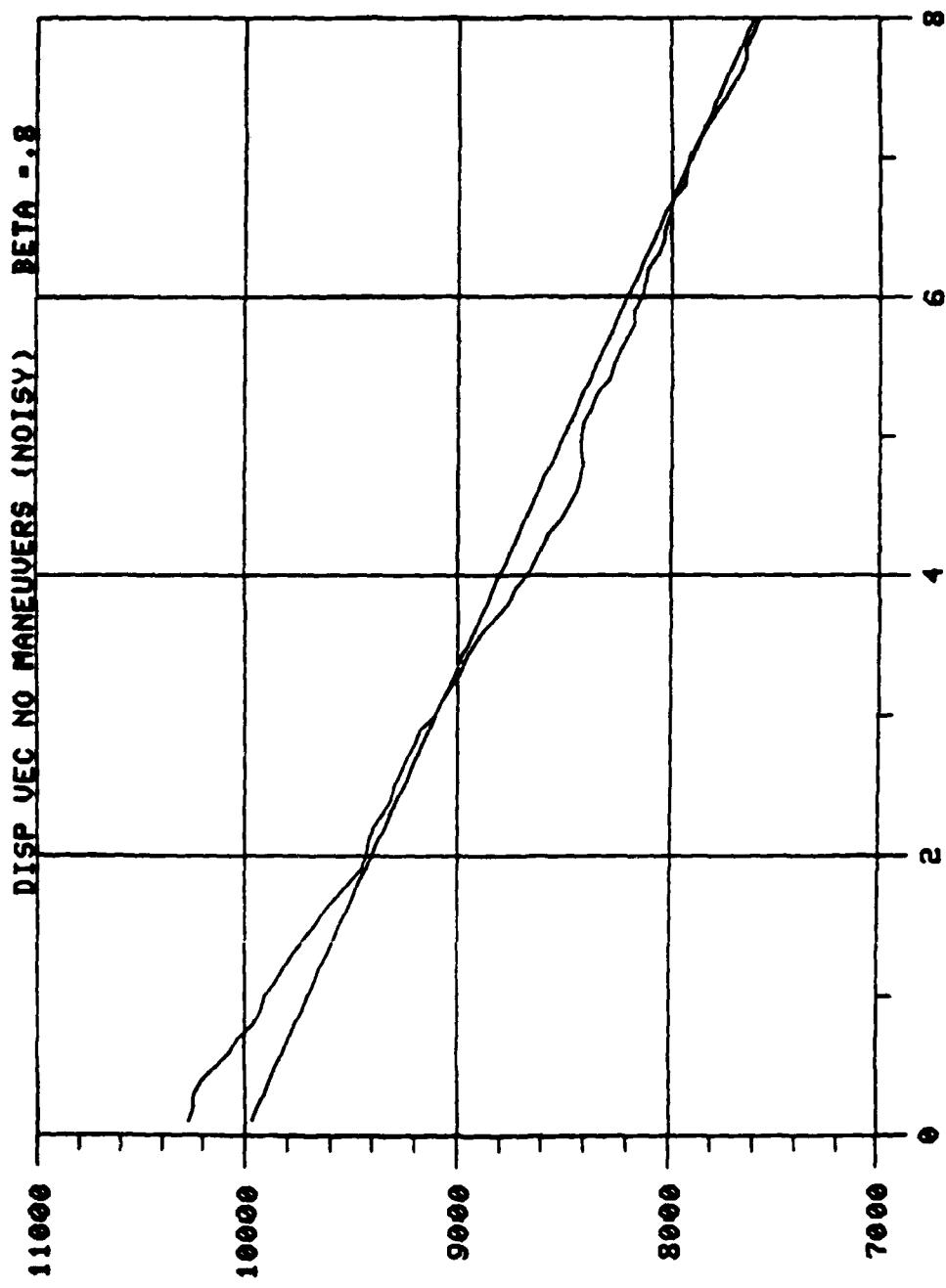


Figure 4

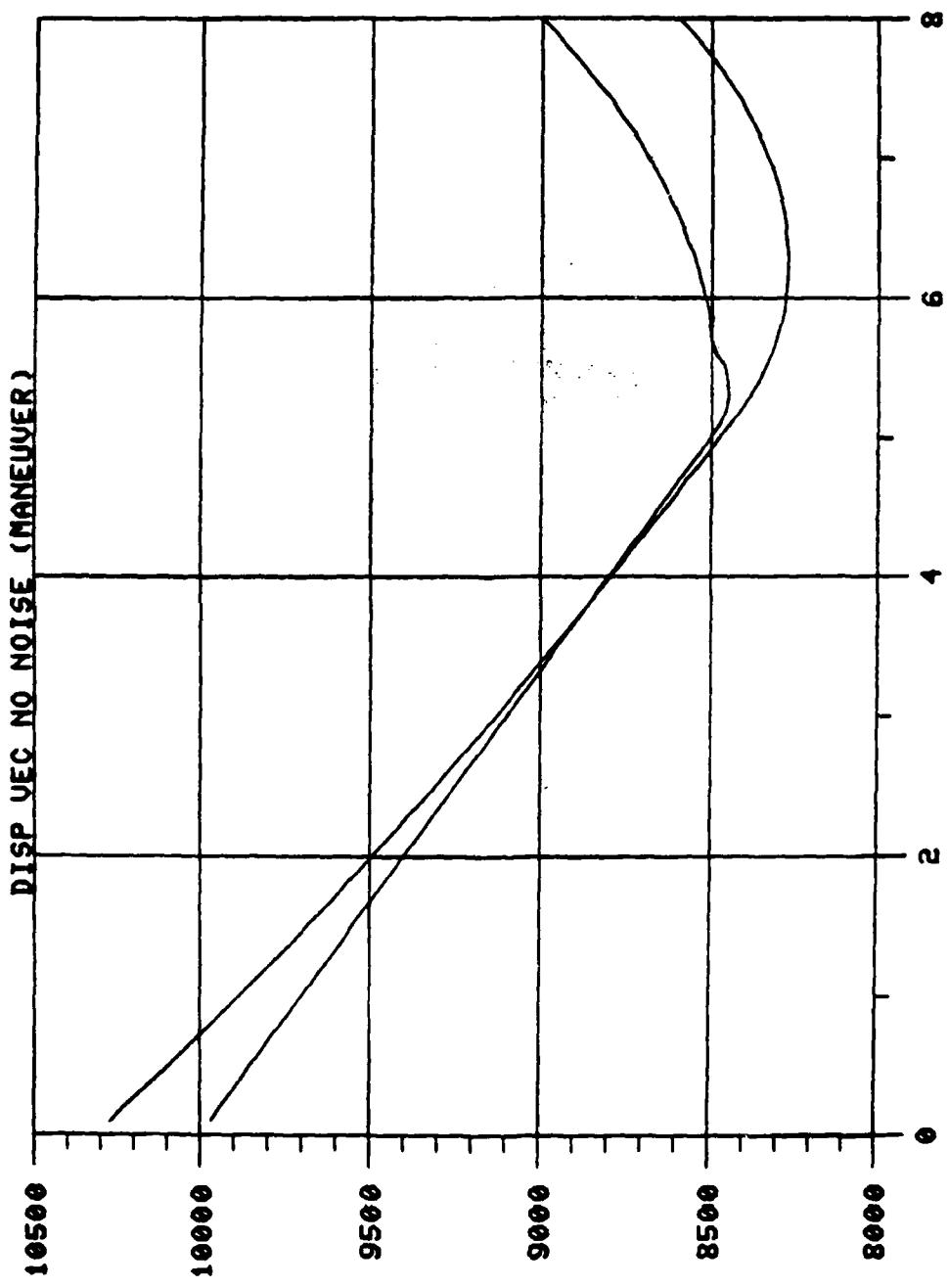


Figure 5

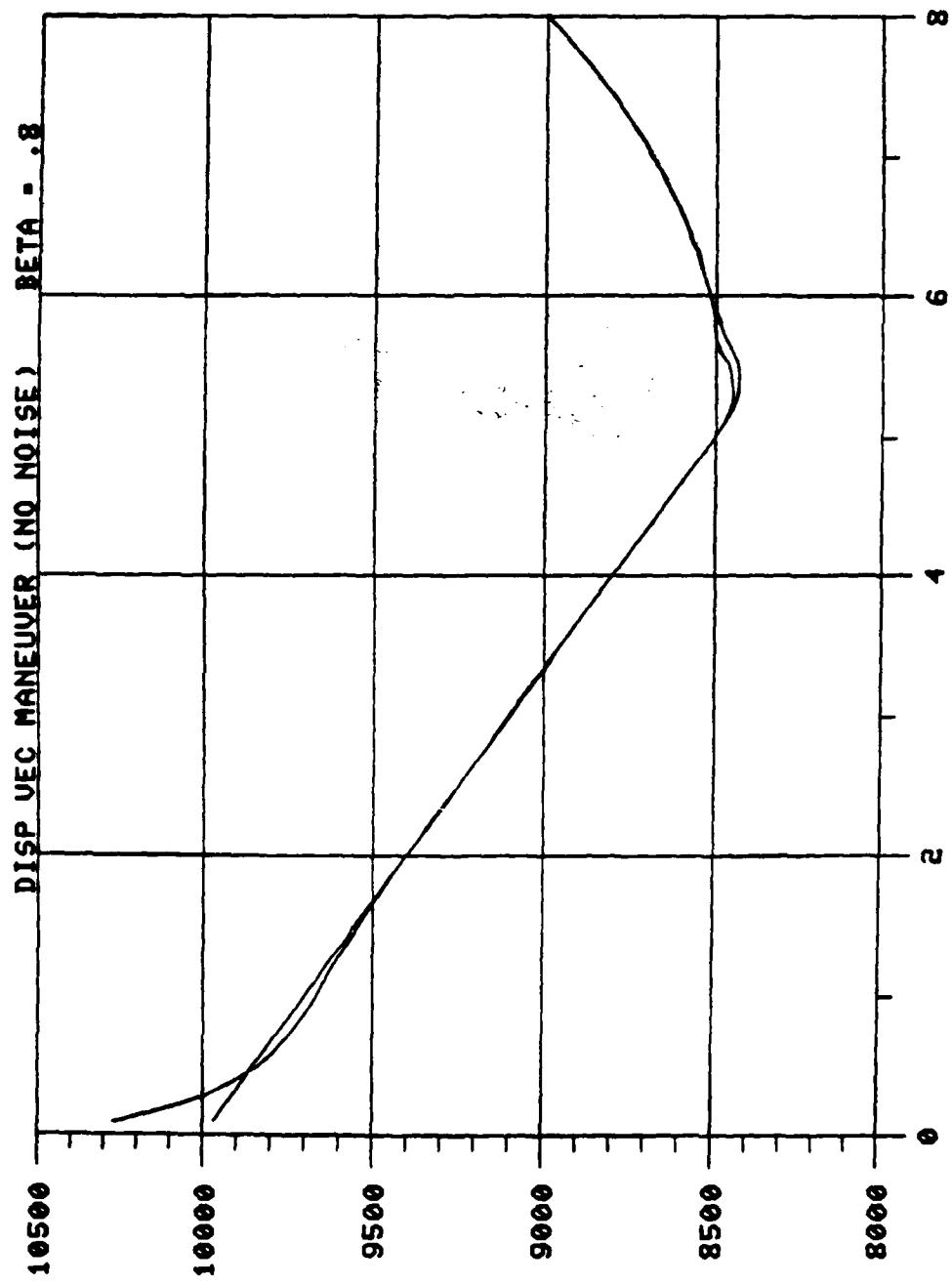


Figure 6

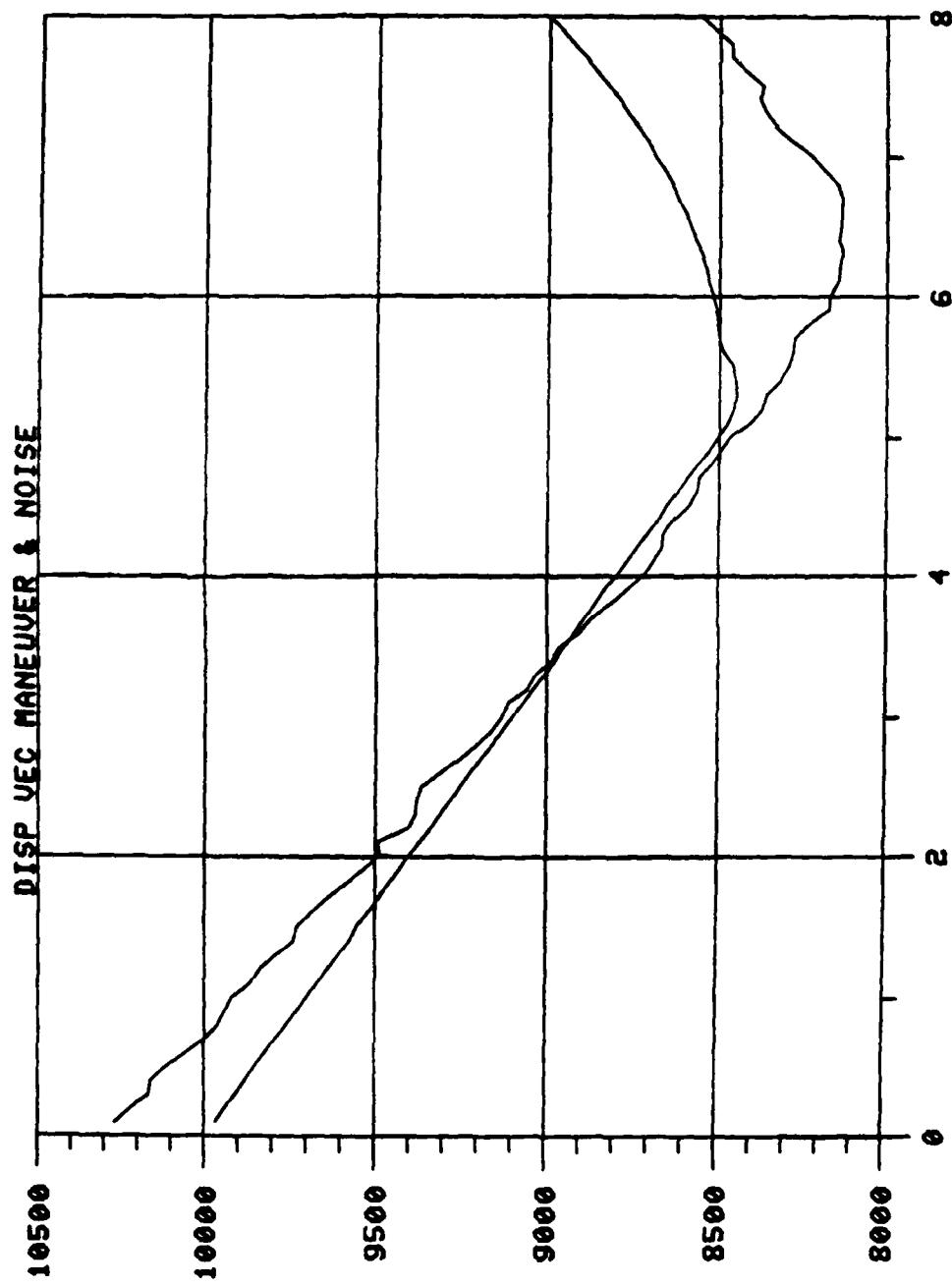


Figure 7

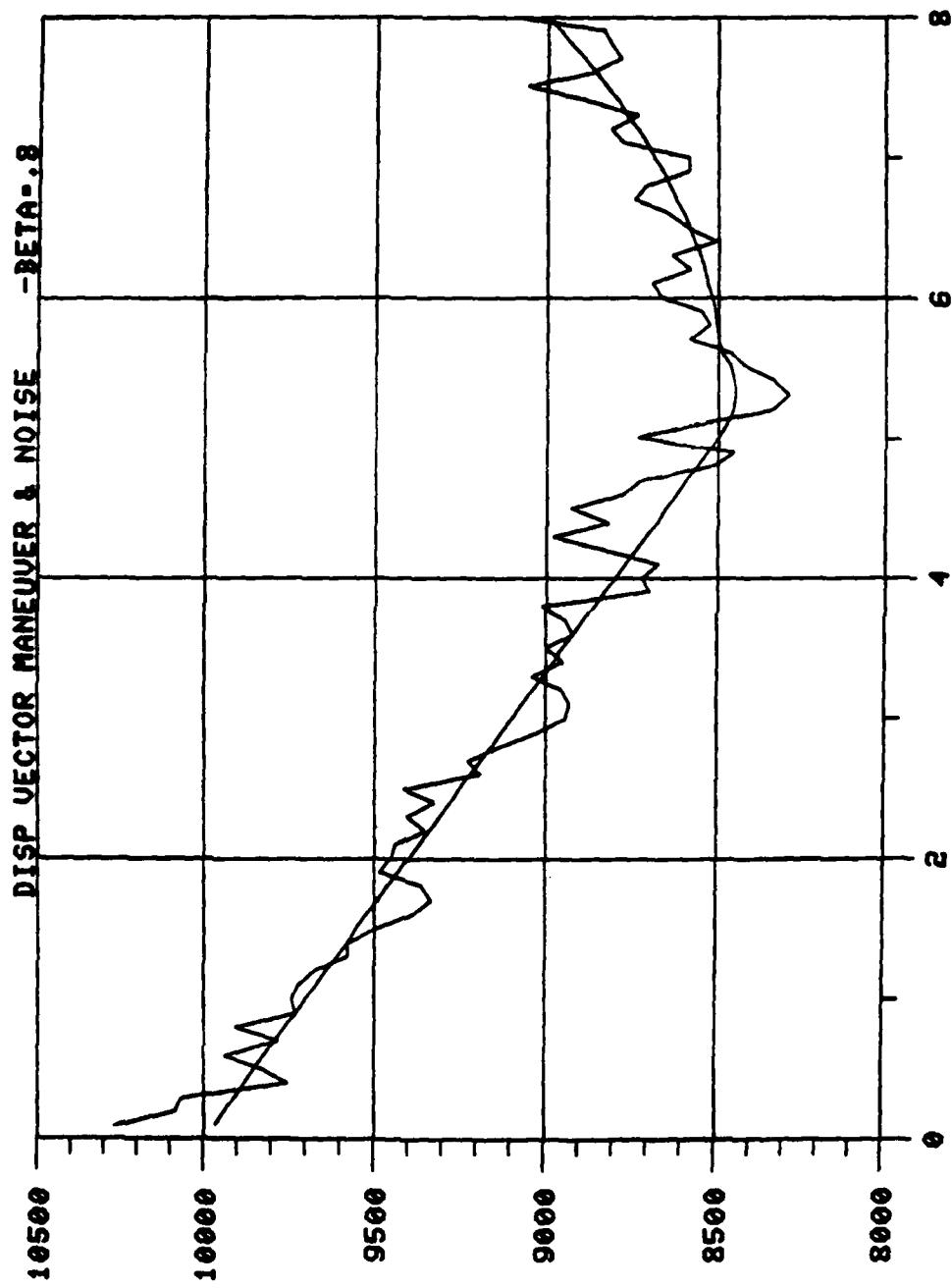


Figure 8

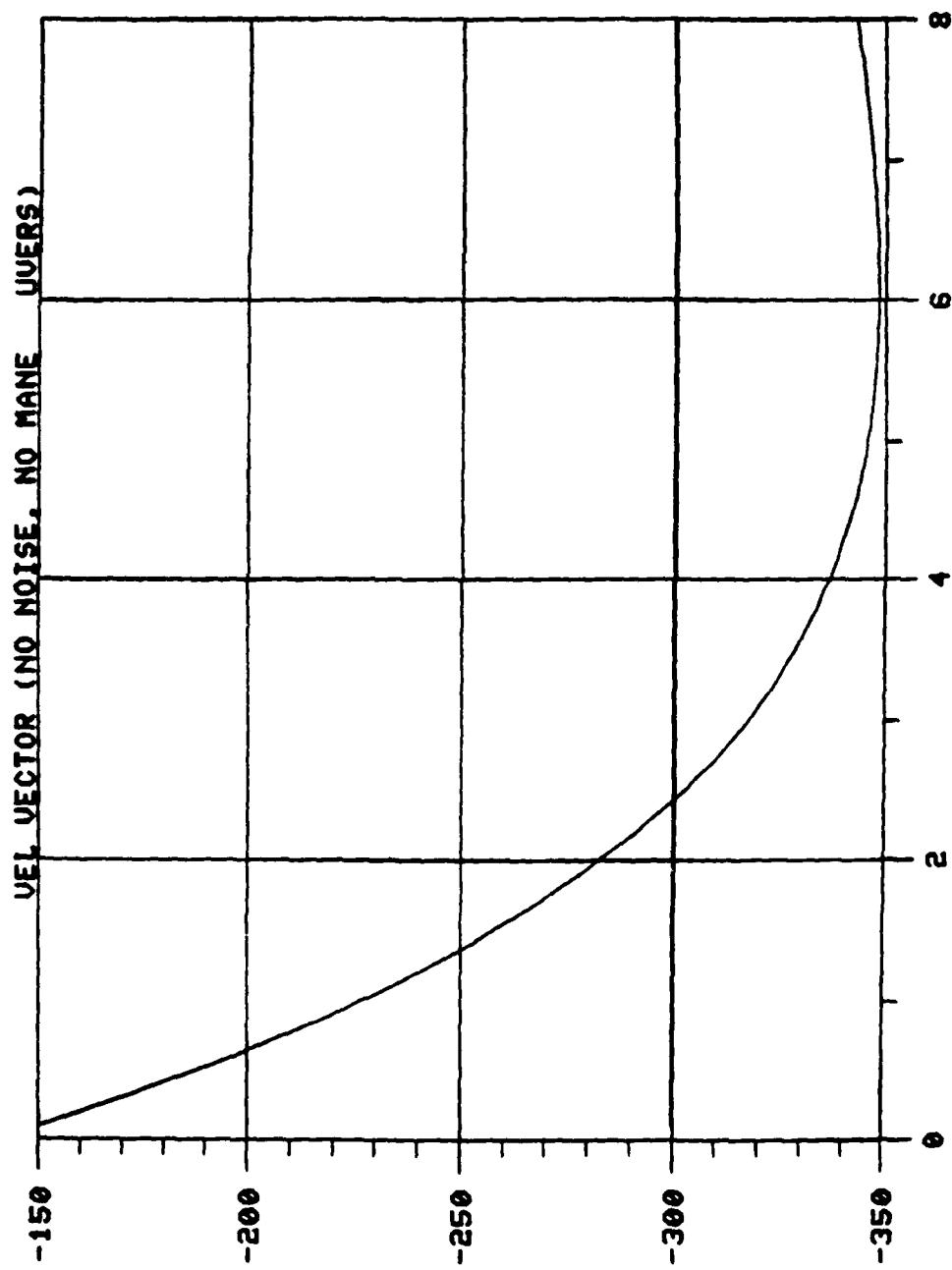


Figure 9

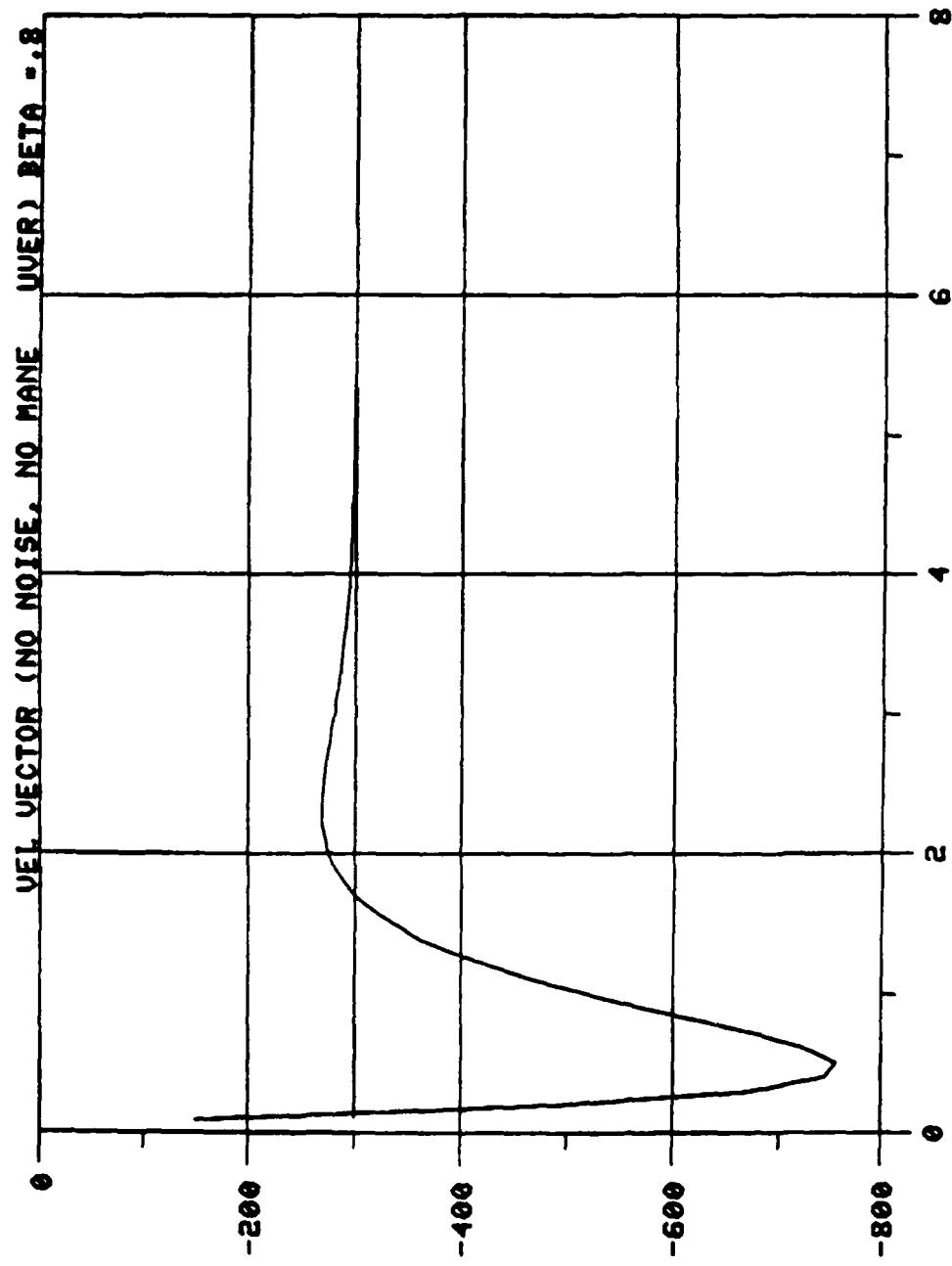


Figure 10

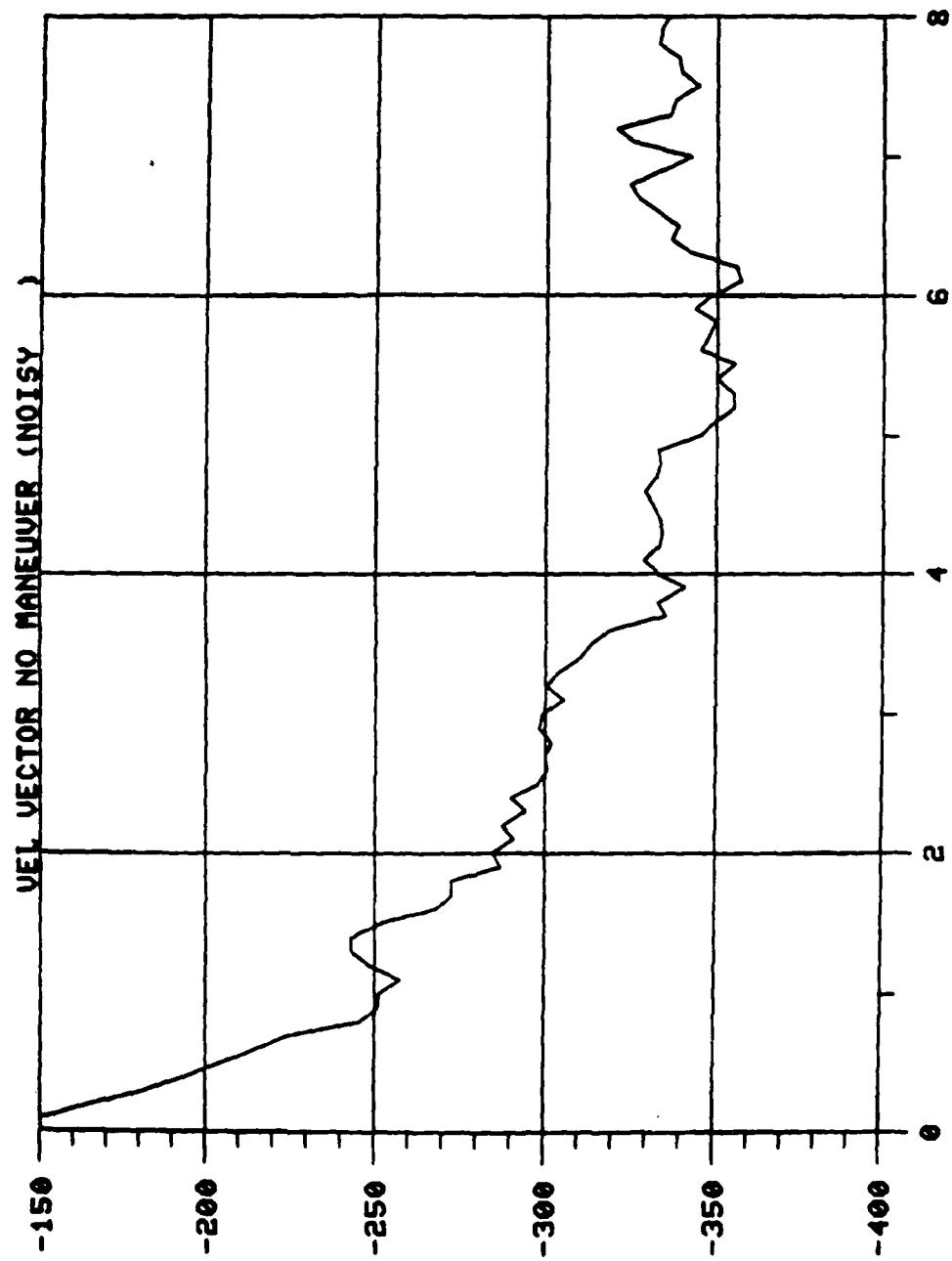


Figure 11

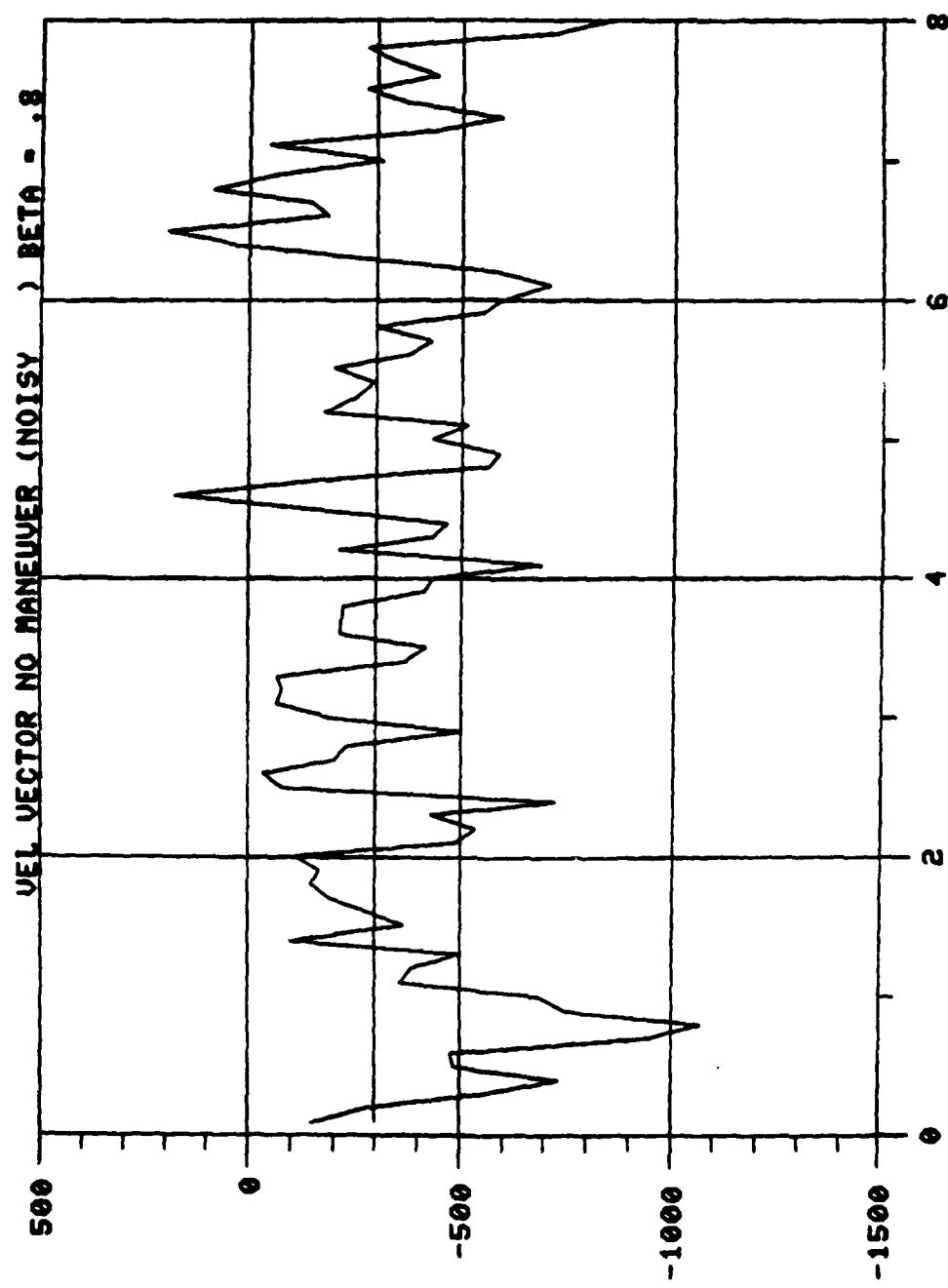


Figure 12

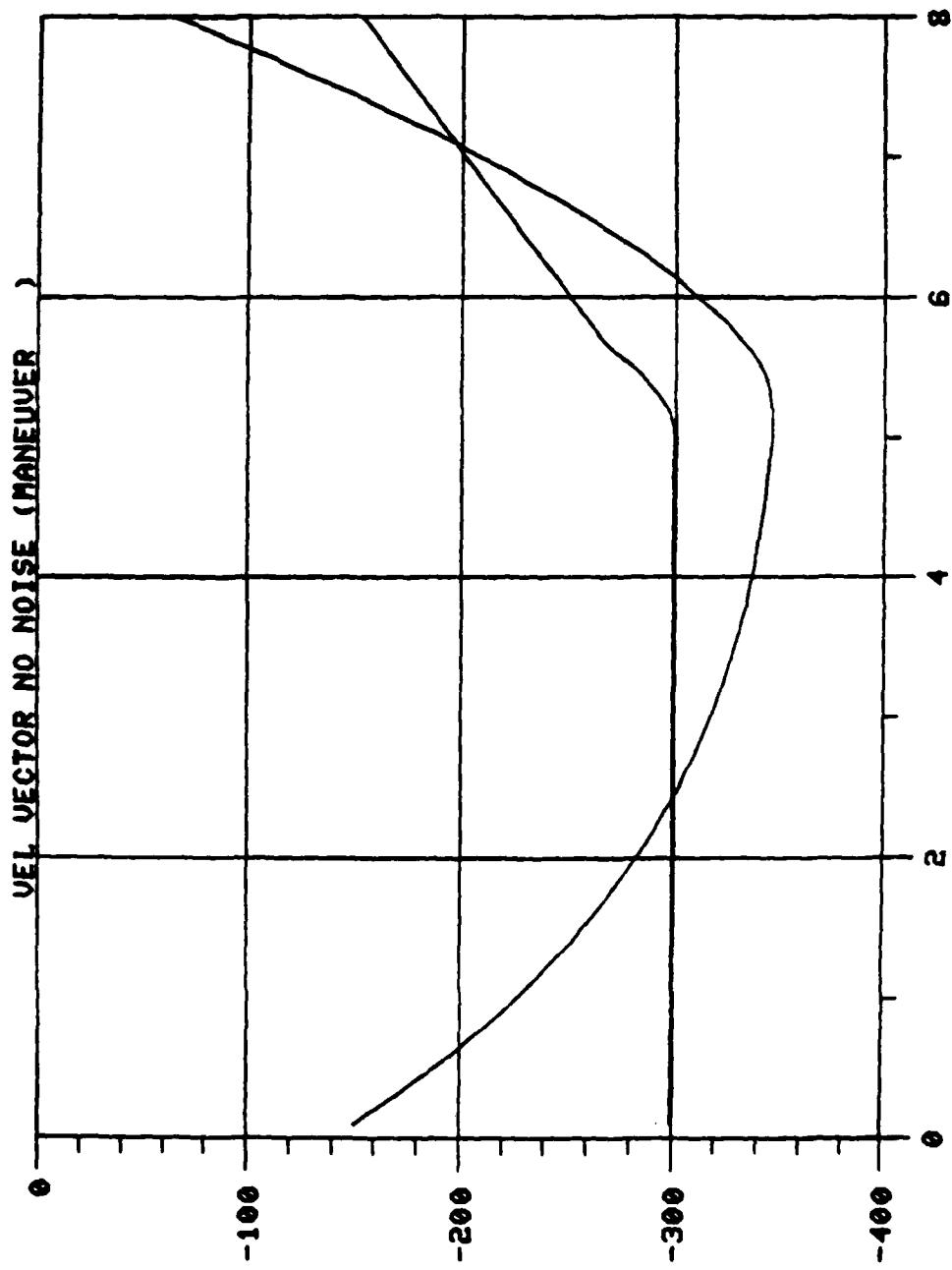


Figure 13

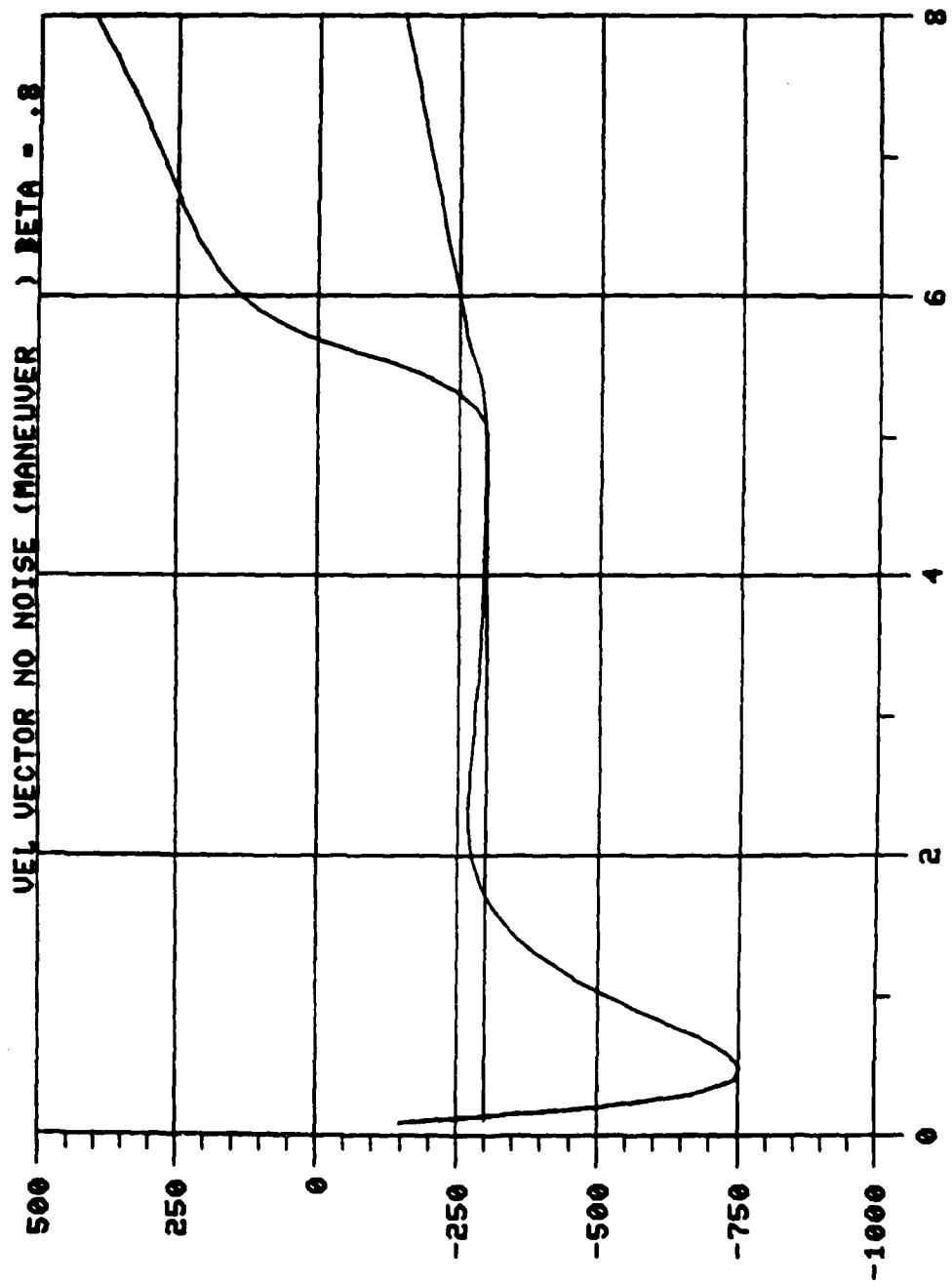
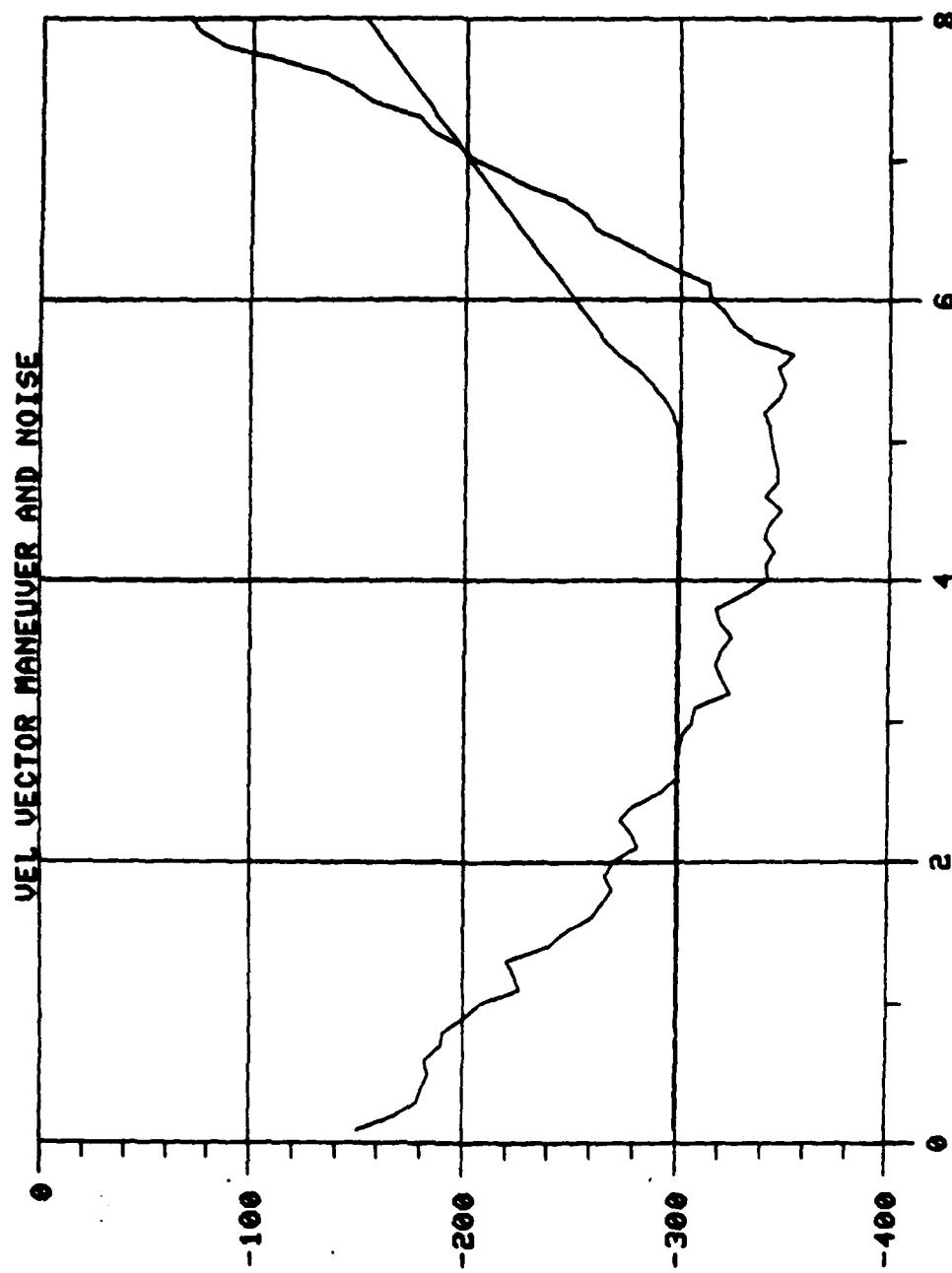


Figure 14



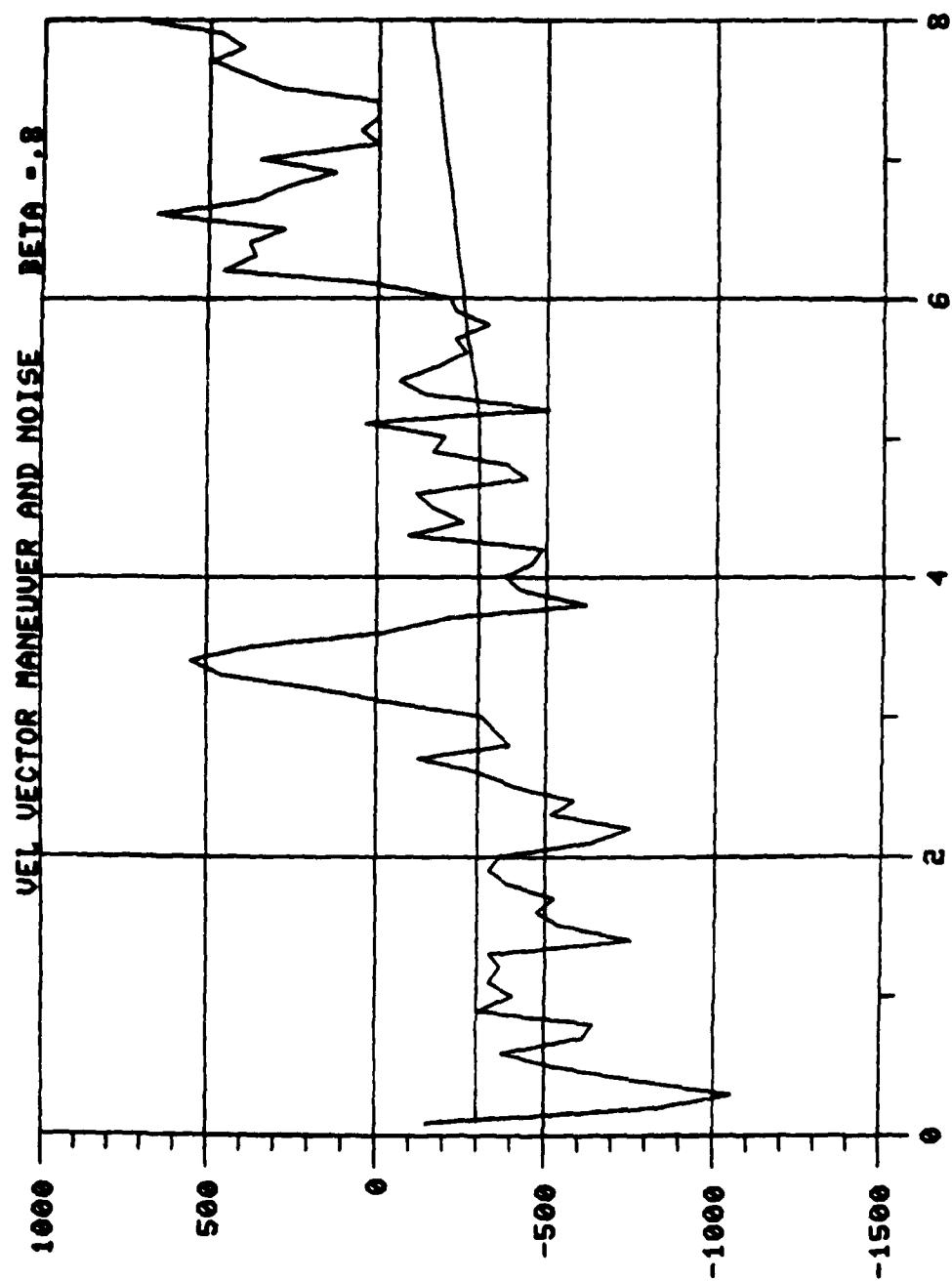


Figure 16

MAIN PROGRAM

```

C THIS IS A GRK ESTIMATION
10 DIMENSION ZH(100), XDATAH(100), ZDH(100), XDH(100)
20 DIMENSION ZD0H(100), TT(100), XDLH(100)
30 CHARACTER *80 NAME
40 REAL X, XV
50 INTEGER C1
60 R = (DELT**2)/2. →
70 W = 0.
80 C1 = 0
90 NO = 1
C
100 FORMAT(1X,30X,'INPUT SECTION')
110 FORMAT(1X,'***** ALL VALUES ENTERED ARE FLOATING POINT -- UNLES
120 S OTHERWISE INDICATED****')
C
130 TYPE 30
140 FORMAT('1X','***** ALL VALUES ENTERED ARE FLOATING POINT -- UNLES
150 S OTHERWISE INDICATED****')
160 TYPE 40
170 FORMAT(1X,'PLEASE ENTER NAME TO CALL THIS SET OF OUTPUT')
180 READ(5,50) NAME
190 FORMAT(AR1)
200 PRINT 60, NAME
210 FORMAT(1X,'NAME OF OUTPUT IS ',AR1)
C
C
220 TYPE 80
230 FORMAT(1X,'SEED MUST BE AN ODD INTEGER //',
240 1 ' PLEASE ENTER SEED NUMBER FOR SUBROUTINE//')
250 READ(5,90,ERR = 70) NO
260 FORMAT (I5)
270 PRINT 130, NO
280 FORMAT (2X,'SEED NUMBER IS ',I5/)
290 FORMAT (9X,' SEED FOR THIS RUN IS ',I5//)
C CHECK TO SEE IF SEED IS WITHIN SPECIFIED BOUNDS
300 IF(NO .LE. 1 .OR. NO .GT. 32768) THEN
310 PRINT 1, 'ERROR----- SEED MUST BE BETWEEN 1 AND 32768'
320 GO TO 70
330 ELSE
340   CONTINUE
350 ENDIF
C CHECK TO SEE IF SEED IS ODD
360 M1 = NO/2
370 M2 = NO/2.
380 IF(M1 .EQ. M2) THEN
390   PRINT 1, '---ERROR---'
400   GO TO 70
410 ELSE
420   CONTINUE
430 ENDIF
440 WRITE(6,10)
450 WRITE(6,20)
460 WRITE (6,60) NAME
470 WRITE(6,110) NO
C
C
480 IF (NO,EQ,1) GO TO 175
490 TYPE 120
500 FORMAT(1X,' XRAP=ESTIMATE OF POSITION//,1X,' XDRH = TIME DERIVATI
510 VE ESTIMATE//,1X,' XD0DH=ESTIMATE OF ACCELERATION//')

```

```

C
130  TYPE 140
140  FORMAT(1X,"PLEASE ENTER XBAR, XDRAR, AND XUDBAR")
C1 = 3
150  READ(5,151,ERR=130) XBAR, XDRAR, XUDBAR
160  FORMAT(F8.2,F12.5)
160  FORMAT(1X," XBAR= ",F8.2," XDRAR= ",F12.5," XUDBAR= ",F12.5)
170  FORMAT(14X," XBAR= ",F8.2," XDRAR= ",F12.5," XUDBAR= ",
180  1 E12.5)
175  TYPE 160, XBAR, XDRAR, XUDBAR
180  TYPE 190
190  FORMAT(1X,"ENTER 1 TO CHANGE VALUES JUST ENTERED")
ACCEPT 200, C1
200  FORMAT(1I)
IF(C1 .EQ. 1) GO TO 130
WRITE (6,170) XBAR, XDRAR, XUDBAR
C
C  HOLD VALUES
XDEV = XBAR
XDRDEV = XDRAR
XUDDEV = XUDBAR
C
IF (NR .EQ. 1) THEN
  PRINT 210, G, H, K
  PRINT 215, H
215  FORMAT(2X,"BETA IS ",E16.3)
210  FORMAT(16X,"G= ",E14.7," H= ",E14.7," K= ",E14.7)
  PRINT *, "ENTER 1 TO CHANGE BETA"
  ACCEPT 210, C1
  IF(C1 .EQ. 1) CALL GHK(G, H, K, B)
  CONTINUE
ELSE
  CALL GHK (G, H, K, B)
  WRITE (6,210) G, H, K
ENDIF
C  HOLD VALUE OF BETA G, H, AND K
GV = G
HV = H
KV = K
BV = B
C
IF (NR .EQ. 1) GO TO 255
220  TYPE 230
C1 = 0
230  FORMAT(1X,"ENTER GAUSSIAN NOISE SIGMA AND NOISE MEAN")
READ (5,231,ERR=221) SIG, RMEAN
240  FORMAT(1X,"NOISE FACTOR IS ",F6.2," MEAN IS ",F6.2)
250  FORMAT(16X,"NOISE FACTOR IS ",F6.2," MEAN IS ",F6.2)
255  PRINT 240, SIG, RMEAN
260  FORMAT(2F6.2)
  TYPE 190
  ACCEPT 240, C1
  IF(C1 .EQ. 1) GO TO 220
  WRITE (6,251) SIG, RMEAN
C
SIGV = SIG
HMNV = RMEAN
C
IF(NR .EQ. 1) GO TO 325
TYPE 270
270  FORMAT(1X,"Z1=INITIAL TRUE POSITION"/1X,"ZD1=TIME DERIVATIVE",/

```

```

1 1X, 'ZDD=ACCELERATION')
280 C1 = 1
290 TYPE 301
300 FORMAT(1X, 'PLEASE ENTER Z1, ZD1, AND ZD0')
READ(5,150,ERR=294) Z1, ZD1, ZD0
310 FORMAT(1X, ' Z1=',E12.5, ' ZD1= ',E12.5, ' ZD0= ',E12.5)
320 FORMAT(15X, ' Z1=',E12.5, ' ZD1= ',E12.5, ' ZD0= ',F12.5)
325 PRINT 31H, Z1, ZD1, ZD0
TYPE 190
ACCEPT 200, C1
IF(C1 .EQ. 1) GO TO 280
WRITE ( 6,320) Z1, ZD1, ZD0
C
Z1V = Z1
ZD1V = ZD1
ZDDV = ZD0
C
IF(NR .EQ. 1) GO TO 415
TYPE 331
332 FORMAT(1X, 'T = TIME',/1X, 'DELT = TIME INCREMENT',/1X, 'TM = TIME IF
IMANEUVER')
C
C
TYPE 340
340 FORMAT(1X, 'IMAX=NUMBER OF COMPUTATIONAL STEPS')
350 TYPE 361
C1 =
360 FORMAT(1X, 'PLEASE ENTER T, DELT, TM, AND IMAX (INTEGER)')
READ(5,370,ERR=350) T, DELT, TM, IMAX
370 FORMAT(3F0.2,I3)
380 FORMAT(1X, 'IMAX= ',I3)
390 FORMAT(16X, 'IMAX= ',I3)
400 FORMAT(1X, ' T= ',F6.2, ' DELT= ',F6.2, ' TM= ',F6.2)
410 FORMAT(15X, ' T= ',F6.2, ' DELT= ',F6.2, ' TM= ',F6.2)
415 PRINT 38H, IMAX
PRINT 40H, T, DELT, TM
TYPE 190
ACCEPT 200,C1
IF(C1 .EQ. 1) GO TO 350
WRITE ( 6,390) IMAX
WRITE ( 6,410) T, DELT, TM
WRITE(6,20)
C HOLD VALUES OF T, DELT, TM, AND IMAX
TV = T
TMV = TM
DELV = DELT
IMAXV = IMAX
C
WRITE(6,420)
420 FORMAT('1')
C
C ***** COMPUTATION SECTION ***** C*****
430 TYPE 435
C1 = 0
435 FORMAT (1X, ' ENTER 1 TO PRINT RESULTS FOR EACH STEP ')
READ(5,200,ERR=430) C1
C
CALL GAUSS (NO,SIG,PMEM,..G)
DO 140 I=1,IMAX
T = T + DELT

```

```

C
C      STORE VALUES TO BE PRINTED TO AN ARRAY
C
C      ZH(I)      = Z
C      XBARH(I)   = XBAR
C      ZDH(I)     = ZD
C      XDBARH(I) = XDBAR
C      ZD0H(I)    = ZD0
C      XD0H(I)   = XD0BAR
C      TT(I)      = T
C
440      CONTINUE
C
C      ***** PRINT VALUES STORED IN ARRAY *****
C      WRITE(6, 590)
580      FORMAT("1", "STEP", 4X, "Z", 1IX, "XBAR", 1IX, "ZD", 1IX, "XDBAR",
1      1 IX, "ZD0", 1IX, "XD0BAR"/)
C
      DO 591 JP = 1,IMAX
      WRITE(6, 600) JP, ZH(JP), XBARH(JP), ZDH(JP), XDBARH(JP),
1      ZD0H(JP), XD0H(JP)
600      FORMAT(1X, I3, 6(1X, E12.5))
591      CONTINUE
C
C      CHECK TO SEE WHETHER PLOTS ARE WANTED
C1=1
      PRINT *, "ENTER 1 TO PLOT DATA"
      ACCEPT 201, C1
      IF(C1 .EQ. 1) THEN
      CALL PLOT PROGRAM
C      CHECK TO SEE WHETHER TO PLOT DISPLACEMENT OR VELOCITY VECTORS
603      TYPE 605
605      FORMAT ("ENTER 1 TO PLOT DISPLACEMENT VECTORS",
1"ENTER 2 TO PLOT VELOCITY VECTORS",
1"ENTER 3 TO PLOT ACCELERATION VECTORS")
      C1 = 1
      ACCEPT 200, C1
      IF(C1 .NE. 1 .AND. C1 .NE. 2 .AND. C1 .NE. 3) THEN
      PRINT *, "PLEASE ENTER 1 OR 2 OR 3"
      GO TO 603
      ELSE
      CONTINUE
      ENDIF
      IF(C1 .EQ. 1) CALL PEST (T1,THARH,ZH,IMAX,1,6)
      IF(C1 .EQ. 2) CALL PEST (TT,XBARH,ZH,IMAX,1,6)
      IF(C1 .EQ. 3) CALL PEST (TT,ZDH,XD0H,IMAX,1,6)
C      END IF PLOT REQUEST
      ELSE
      CONTINUE
      ENDIF
C
      PRINT 610, NAME
      WRITE(6,610) NAME
610      FORMAT(1X,"END OF JOB FOR PROGRAM ",40)
C
C      CHECK FOR ANOTHER RUN
      TYPE 620
      NR = 1
620      FORMAT ("ENTER 1 TO MAKE ANOTHER RUN ")
      ACCEPT 200, NR
      IF (NR .NE. 1) THEN

```

```
IF (NP .EQ. 1) THEN
C REINITIALIZE NAMES TO ORIGINAL VALUES
  XBAR = XEV
  XDBAR = XDBEV
  XDDBAR = XDDDEV
  SIG = SIGV
  RMEAN = RMNV
  Z1 = Z1V
  ZD1 = ZD1V
  ZD0 = ZD0V
  S = SV
  G = GV
  H = HV
  K = KV
  T = TV
  TM = TMV
  DELT = DELV
  IMAA = IMAXV
  GO TO 5
ELSE
  CONTINUE
ENDIF
C
STOP
END
```

REFERENCES

1. "Bistatic Tracking and Trajectory, Estimating Techniques,"
Henry C. Holman, Dissertation, Southeastern Institute of
Technology, 1981.
2. "VAX 11/780" User's Guide.

APPENDIX A

OPERATING PROCEDURES

1. Procedure for running program:

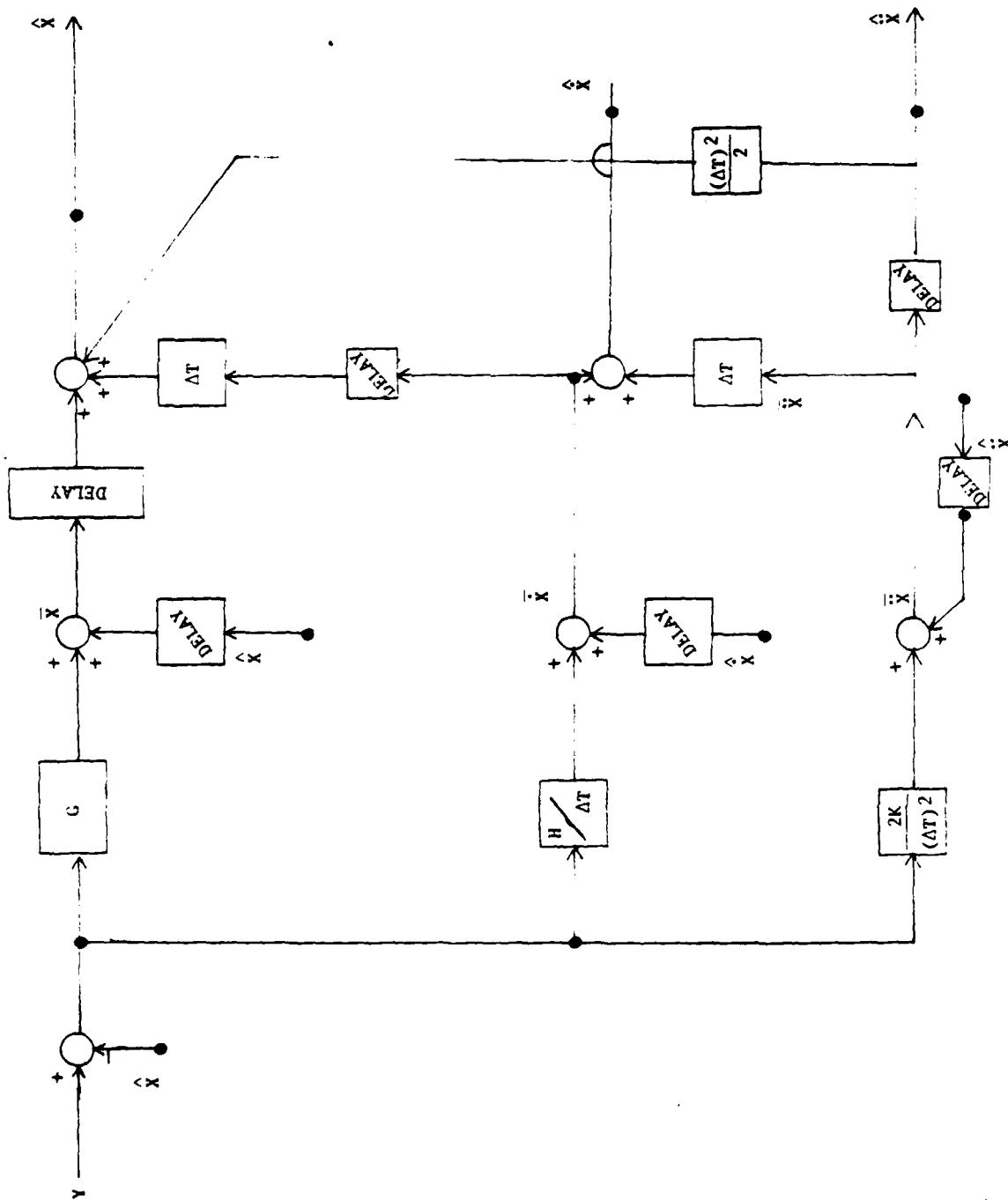
- a. LOG ON TO VAX 780
- b. TYPE "ASSIGN EST.OUT FOR 006"
- c. TYPE "ASSIGN EST.TEX FOR001"
- d. TYPE "RUN EST"
- e. FOLLOW PROMPTS

2. Procedure for obtaining hardcopies:

- a. TYPE "PR EST.OUT"
- b. OBTAIN HARDCOPY FROM OPERATOR
- c. LOGIN ON TEKTRONIX NUMBER
- d. TYPE "EST TEX"
- e. PROGRAM SUPPORT CONTACT - SANDRA BRAZELTON/876-2295

APPENDIX B
LOGIC BLOCK DIAGRAM

LOGIC BLOCK DIAGRAM



B-3 / (B-4 blank)

APPENDIX C
SOURCE LISTING

```

C      MAIN PROGRAM
C      THIS IS A GMK ESTIMATOR
      DIMENSION ZH(100), XEARH(100), ZDH(100), XDEPH(100)
      DIMENSION ZDDH(100), ET(100), XDDSH(100)
      CHARACTER *80 NAME
      REAL K,KV
      INTEGER C1
      K = 0.
      C1 = C
      NO = 1
C
10     FORMAT(1X,3GX,'INPUT SECTION')
20     FORMAT(1X,*****)
21     *****

C
C      TYPE 30
30     FORMAT('1','***** ALL VALUES ENTERED ARE FLOATING POINT --UNLES
1S OTHERWISE INDICATED****')
35     TYPE 40
40     FORMAT(1X,'PLEASE ENTER NAME TO CALL THIS SET OF OUTPUT')
      READ(5,50) NAME
50     FORMAT(A60)
      PRINT 50, NAME
60     FORMAT(10X,'NAME OF OUTPUT IS ',A60)
C
C      TYPE 80
70     FORMAT(1X,'SEED MUST BE AN ODD INTEGER //,
80     1 ' PLEASE ENTER SEED NUMBER FOR SUBROUTINE')
      READ(5,90,ERR = 70) NO
90     FORMAT(I5)
      PRINT 100, NO
100    FORMAT(2X,'SEED NUMBER IS ',I5)
110    FORMAT(9X,' SEED FOR THIS RUN IS ',I5//)
C CHECK TO SEE IF SEED IS WITHIN SPECIFIED BOUNDS
      IF(NO .LE. 0 .OR. NO .GT. 32768) THEN
          PRINT *, 'ERROR----- SEED MUST BE BETWEEN 0 AND 32768'
          GO TO 70
      ELSE
          CONTINUE
      ENDIF
C CHECK TO SEE IF SEED IS ODD
      NH1 = NO/2
      NH1 = NO/2.
      IF(NH1 .EQ. 4N1) THEN
          PRINT *, '---ERROR---'
          GO TO 70
      ELSE
          CONTINUE
      ENDIF
      WRITE(6,10)
      WRITE(6,20)
      WRITE(6,60) NAME
      WRITE(6,110) NO
C
C      IF (NO.EQ.1) GO TO 175
      TYPE 120
120    FORMAT(1X,' XEAP=ESTIMATE OF POSITION',1X,' XDEAR = TIME DERIVA-
1VE ESTIMATE',1X,' XDDSH=ESTIMATE OF ACCELERATION')

```

```

C
130  TYPE 140
140  FORMAT(1X,'PLEASE ENTER XEAR, XDEAR, AND XDDEAR')
C1 = C
150  READ(5,150,ERR=130) XEAR, XDEAR, XDDEAR
160  FORMAT(F6.2,2(E12.5))
170  FORMAT(1X,' XEAR= ',F6.2,' XDEAR= ',E12.5,' XDDEAR= ',E12.5)
170  FORMAT(1X,' XEAR= ',F6.2,' XDEAR= ',E12.5,' XDDEAR= ',
1    E12.5)
175  TYPE 150, XEAR, XDEAR, XDDEAR
180  TYPE 130
190  FORMAT(1X,'ENTER 1 TO CHANGE VALUES JUST ENTERED')
ACCEPT 200, C1
200  FORMAT(I1)
IF(C1 .EQ. 1) GO TO 130
WRITE (6,170) XEAR, XDEAR, XDDEAR

C
C      HOLD VALUES
XEAR = XEAR
XDEAR = XDEAR
XDDEAR = XDDEAR

C
IF (NR .EQ. 1) THEN
  PRINT 210, G, H, K
  PRINT 215, E
215  FORMAT(2X,'BETA IS ',E16.9)
210  FORMAT(10X,'G= ',E14.7,' H= ',E14.7,' K= ',E14.7)
  PRINT *, 'ENTER 1 TO CHANGE BETA'
  ACCEPT 200, C1
  IF(C1 .EQ. 1) CALL GHK(G, H, K, B)
  CONTINUE
ELSE
  CALL GHK (G, H, K, B)
  WRITE (6,210) G, H, K
ENDIF
C      HOLD VALUE OF BETA G, H, AND K
GV = G
HV = H
KV = K
BV = B

C
IF (NR .EQ. 1) GO TO 255
220  TYPE 230
C1 = C
230  FORMAT(1X,'ENTER GAUSSIAN NOISE SIGMA AND NOISE MEAN')
READ (5,250,ERR=220) SIG, RMEAN
240  FORMAT(1X,'NOISE FACTOR IS ',F6.2,' MEAN IS ',F6.2)
250  FORMAT(1X,'NOISE FACTOR IS ',F6.2,' MEAN IS ',F6.2)
255  PRINT 240, SIG, RMEAN
260  FORMAT(7F6.2)
TYPE 130
ACCEPT 200, C1
IF(C1 .EQ. 1) GO TO 220
WRITE (6,250) SIG, RMEAN

C
SIGV = SIG
RMV = RMEAN

C
IF(NR .EQ. 1) GO TO 325
TYPE 270
FORMAT(1X,'C1=INITIAL TRUE POSITION'/1X,'Z01=TIME DERIVATIVE'//)
270

```

```

1 1X,'ZDD=ACCELERATION//')
280 C1 = 0
290 TYPE 300
300 FORMAT(1X,'PLEASE ENTER Z1, ZD1, AND ZDD')
READ(5,150,ERR=290) Z1, ZD1, ZDD
310 FORMAT(1X,' Z1=' ,E12.5,' ZD1=' ,E12.5,' ZDD=' ,E12.5//)
320 FORMAT(15X,' Z1=' ,E12.5,' ZD1=' ,E12.5,' ZDD=' ,E12.5//)
325 PRINT 310, Z1, ZD1, ZDD
TYPE 190
ACCEPT 200, C1
IF(C1 .EQ. 1) GO TO 230
WRITE ( 6,320) Z1, ZD1, ZDD
C
Z1V = Z1
ZD1V = ZD1
ZDDV = ZDD
C
IF(NR .EQ. 1) GO TO 415
TYPE 330
330 FORMAT(1X,'T = TIME//1X,'DELT = TIME INCREMENT//1X,'TM = TIME &
1MANEUVER//')
C
C
TYPE 340
340 FORMAT(1X,'IMAX=NUMBER OF COMPUTATIONAL STEPS//')
350 TYPE 350
C1 = 0
360 FORMAT(1X,'PLEASE ENTER T, DELT, TM, AND IMAX (INTEGER)')
READ(5,370,ERR=350) T, DELT, TM, IMAX
370 FORMAT(3F6.2,I3)
380 FORMAT(1X,'IMAX= ',I3)
390 FORMAT(16X,'IMAX= ',I3)
400 FORMAT(1X,' T= ',F5.2,' DELT= ',F5.2,' TM= ',F6.2//)
410 FORMAT(15X,' T= ',F5.2,' DELT= ',F5.2,' TM= ',F5.2//)
415 PRINT 330, IMAX
POINT 400, T, DELT, TM
TYPE 190
ACCEPT 200,C1
IF(C1 .EQ. 1) GO TO 350
WRITE ( 6,370) IMAX
WRITE ( 6,410) T, DELT, TM
WRITE( 6,20)
C HOLD VALUES OF T, DELT, TM, AND IMAX
TV = T
TMV = TM
DELV = DELT
IMAXV = IMAX
C
WRITE( 6,420)
420 FORMAT('1')
C
C ***** COMPUTATION SECTION *****
430 TYPE 435
C1 = 0
435 FORMAT (1X,' ENTER 1 TO PRINT RESULTS FOR EACH STEP ')
READ(5,200,ERR=430) C1
C
DO 440 I=1,IMAX
T = T + DELT
IF (T .LT. TM) GO TO 450

```

```

      ZDD = 79.5 * (T-TM)
      IF (ZDD .GE. 49.1) ZDD = 49.1
450      ZD = ZD1 + ZDD * (T-TM)
      Z = Z1 + ZD*T
      IF (T .GE. TM) Z = Z + 0.5 * ZDD * (T-TM)**2

C
      CALL GAUSS (NC,SIG,PMEAN,WG)
      Y = Z + WG

C
C      IF (I .EQ. 1) GO TO 460
C***** ESTIMATE AT CURRENT TIME *****
C***** NEXT THREE STATEMENTS ARE SKIPPED ON FIRST PASS *****
C***** XBAR = XHAT + G * (Y-XHAT)
C***** XDBAR = XHAT + (H/DELT) * (Y-XHAT)
C***** XDDBAR = XHAT + ((2 + K)/(DELT**2)) * (Y-XHAT)
C***** THIS IS THE LOGIC FOR THE FIRST PASS *****
C
C      R = (DELT**2)/2.
460      XHAT = XBAR + ADBAR * DELT + XDBAR * R
      XHAT = XBAR + ADDBAR * DELT
      XDDHAT = XDDBAR

C
C***** PRINT ROUTINE *****
C
C      *** CHECK TO SEE IF ALL RESULTS ARE TO BE PRINTED ***
C
C      IF (C1 .EQ. 0) GO TO 470
C
C      *** SKIP THIS SECTION IF C1 = 0 *****
C
      WRITE (6, 430)
430      FORMAT(1JX,'RESULTS FOR STEP ',I3)
      WRITE (6, 490)
490      FORMAT(3X,'T',13X,' XBAR ',9X,' XDBAR ',5X,' XDDBAR ')
      WRITE (6, 500) T, XBAR, YDBAR, XDDBAR
500      FORMAT(1X,E12.5,1X,E12.5,2X,E12.5,1X,E12.5//)
      WRITE (6, 510)
510      FORMAT(3X,' XHAT ',9X,' XCHAT ',3X,' XDDHAT ')
      WRITE (6, 520) XHAT, XCHAT, XDDHAT
520      FORMAT(3X,3(E12.5,3X)//)
      WRITE (6, 530)
530      FORMAT(3X,'Z ',15X,'ZD',14X,'ZDD')
      WRITE (6, 540) Z, ZD, ZDD
540      FORMAT(4X,E12.5,4X,E12.5,4X,E12.5//)
      WRITE (6, 550)
550      FORMAT(3X,'XBAR - Z ',9X,'ADBAR-ZD',7X,'XDDBAR-ZDD')
      WRITE (6, 560) (XBAR-Z), (ADBAR-ZD), (XDDBAR-ZDD)
560      FORMAT(3X,3(E12.5,3X)//)
      WRITE (6, 570) Y, (Y-XHAT)
570      FORMAT(1X,'Y= ',E12.5,3X,'(Y-XHAT) = ',E12.5//)
C
C***** END OF SECTION TO BE SKIPPED *****
C

```

```

470  CONTINUE!C1 = 0 SO ONLY PRINT VALUES STORED IN ARRAY
C
C      STORE VALUES TO BE PRINTED IN AN ARRAY
C
        ZH(I) = Z
        XBARH(I) = XBAR
        ZDH(I) = ZD
        XDEARH(I) = XDEAR
        ZDDH(I) = ZDD
        XDDSH(I) = XDDBAR
        TT(I) = T
C
480  CONTINUE
C
C      ***** PRINT VALUES STORED IN ARRAY *****
        WRITE(6, 580)
580  FORMAT(1X,'STEP',1X,Z,10X,'XBAR',10X,ZD,10X,'XDEAR',
1  2X,ZDD,10X,'XDDBAR'//)
C
        DO 590 JP = 1,IMAX
        WRITE(6, 490) JP, ZH(JP), XBARH(JP), ZDH(JP), XDEARH(JP),
1  ZDDH(JP), XDDSH(JP)
490  FORMAT(1X,I3,1X,E12.5)//)
590  CONTINUE
C
C      CHECK TO SEE WHETHER PLOTS ARE WANTED
        C1=0
        PRINT *, 'ENTER 1 TO PLOT DATA'
        ACCEPT 200, C1
        IF(C1 .EQ. 1) THEN
        CALL PLOT PROGRAM
C      CHECK TO SEE WHETHER TO PLOT DISPLACEMENT OR VELOCITY VECTORS
603  TYPE 605
605  FORMAT (' ENTER 1 TO PLOT DISPLACEMENT VECTOR',
1  ' ENTER 2 TO PLOT VELOCITY VECTOR',
1  ' ENTER 3 TO PLOT ACCELERATION VECTOR')
        C1 = 0
        ACCEPT 200, C1
        IF(C1 .NE. 1 .AND. C1 .NE. 2 .AND. C1 .NE. 3) THEN
        PRINT *, 'PLEASE ENTER 1 OR 2 OR 3'
        GO TO 603
        ELSE
        CONTINUE
        ENDIF
        IF(C1 .EQ. 1) CALL PEST (TT,XBARH,ZH,IMAX,NAME)
        IF(C1 .EQ. 2) CALL PEST (TT,XDEARH,ZDH,IMAX,NAME)
        IF(C1 .EQ. 3) CALL PEST (TT,ZDDH,XDDSH,IMAX,NAME)
C      END OF PLOT ROUTINE
        ELSE
        CONTINUE
        ENDIF
C
        PRINT 610, NAME
        WRITE(6,610) NAME
610  FORMAT(1X,'END OF JOB FOR PROGRAM ',480)
C
C      CHECK FOR ANOTHER RUN
        TYPE 620
        NR = 0
620  FORMAT (' ENTER 1 TO MAKE ANOTHER RUN ')
        ACCEPT 200, NR

```

```
IF (NR .EQ. 1) THEN
C REINITIALIZE NAMES TO ORIGINAL VALUES
  XBAR = XBV
  XDBAR = XDEV
  XDDBAR = XDDBV
  SIG = SIGV
  RMEN = RMNV
  Z1 = Z1V
  ZD1 = ZD1V
  ZD2 = ZD2V
  B = BV
  G = GV
  H = HV
  K = KV
  T = TV
  TM = TMV
  DELT = DELV
  IMAX = IMAXV
  GC TO 5
ELSE
  CONTINUE
ENDIF
C
STOP
END
```

SUBROUTINE PEST

```
SUBROUTINE PEST (TT,XD1,XD2,IMAX,NAME)
C THIS SUBROUTINE PLOTS TIME VERSUS TRUE POSITION
CHARACTER *80 NAME
CALL INITT(120)
CALL BINITT
CALL NPTS (IMAX)
CALL CHECK (TT,XD1)
CALL DISPLAY (TT,XD1)
CALL CPLOT (TT,XD2)
CALL LABLIT (80,NAME,312,704,1)
CALL FINITT (0,704)
RETURN
END
```

SUBROUTINE BETA

```
SUBROUTINE BETA (A)
C THIS PROGRAM CALCULATES BETA
REAL LAM
10 PRINT *, (" PLEASE ENTER TIME CONSTANT ")
READ (5,0), EFR = 1 TC
LAM = 1.0/TC
PRINT *, LAM
40 FORMAT(1X,"THE VALUE OF LAMBDA IS ",F0.2)
50 PRINT *, (" PLEASE ENTER DELT ")
READ (5,5), EFR = 5 ) DELT
60 FORMAT (F5.2)
PRINT *, DELT
80 FORMAT(1X,"THE VALUE OF DELT IS ",F5.2)
E = 2.718281828
X = LAM * DELT
PRINT 90, X
90 FORMAT(1X,"LAMBDA *DELT = ",E16.9)
B = E ** X
RETURN
END
```

SUBROUTINE GAUSS

```
C SUBROUTINE GAUSS
C
C PURPOSE
C   COMPUTES A NORMALLY DISTRIBUTED RANDOM NUMBER WITH A GIVE
C   MEAN AND STANDARD DEVIATION
C
C USAGE
C   CALL GAUSS(IX,S,AM,V)
C
C DESCRIPTION OF PARAMETERS
C   IX -IX MUST CONTAIN AN ODD INTEGER NUMBER
C   LESS THAN 32768 ON THE FIRST ENTRY TO GAUSS. THEREAFTER
C   IT WILL CONTAIN A UNIFORMLY DISTRIBUTED INTEGER RANDOM
C   NUMBER GENERATED BY THE SUBROUTINE FOR USE ON THE NEXT
C   ENTRY TO THE SUBROUTINE.
C   S -THE DESIRED STANDARD DEVIATION OF THE NORMAL
C   DISTRIBUTION.
C   AM -THE DESIRED MEAN OF THE NORMAL DISTRIBUTION
C   V -THE VALUE OF THE COMPUTED NORMAL RANDOM VARIABLE
C
C REMARKS
C   THIS SUBROUTINE USES RANDU WHICH IS MACHINE SPECIFIC
C
C SUBROUTINES AND FUNCTION SUBPROGRAMS REQUIRED
C   RANDU
C
C METHOD
C   USES 12 UNIFORM RANDOM NUMBERS TO COMPUTE NORMAL RANDOM
C   NUMBERS BY CENTRAL LIMIT THEOREM. THE RESULT IS THEN
C   ADJUSTED TO MATCH THE GIVEN MEAN AND STANDARD DEVIATION.
C   THE UNIFORM RANDOM NUMBERS COMPUTED WITHIN THE SUBROUTINE
C   ARE FOUND BY THE POWER RESIDUE METHOD.

C ****
C
C SUBROUTINE GAUSS(IX,S,AM,V)
C A=0.9
C DO 50 I=1,12
C CALL RANDU(IX,IY,Y)
C IX=IY
C 50 A=A+Y
C V=(A-6.0)*S+AM
C RETURN
C END
```

SUBROUTINE GHK

```
C THIS SUBROUTINE COMPUTES THE VALUE OF G, H, AND K FROM BETA
C
C      SUBROUTINE GHK (G, H, K, Y)
C      REAL K, KV
C      INTEGER C1
C
C      THIS BLOCK DETERMINES IF BETA WILL BE ENTERED FROM THE KEYBOARD
C      OR COMPUTED VIA A CALL TO SUBROUTINE BETA.
C
20      PRINT *, ' ENTER 1 IF YOU WANT TO ENTER THE VALUE OF BETA FP.
1 THE KEYBOARD'
      NB = 0
      C1 = 0
      READ (5,40,ERR = 20) NB
40      FORMAT (I1)
      IF ( NB .NE. 1) THEN
          CALL BETA (B)
      ELSE
60          PRINT *, " PLEASE ENTER THE VALUE OF BETA"
          READ (5,80,ERR = 60) B
80          FORMAT (E16.9)
      ENDIF
C
C      COMPUTE THE VALUE OF G, H, AND K. RETURN VALUE IN Y
C
      Y = B
      G = 1. - Y **3
      H = 3./2. * ( ( 1. - Y**2) * (1.-Y) )
      K = 1./2. * ( (1.-Y)**3)
90      PRINT 100, Y
100     FORMAT (15X, ' THE VALUE OF BETA IS ',E16.9/)
      WRITE (6,100) Y
105     PRINT 110, G, H, K
110     FORMAT (' G IS ',E12.5,/, ' H IS ',E12.5,/
1     ' K IS ',E12.5//)
      PRINT *, ' ENTER 1 TO CHANGE VALUE OF BETA'
      ACCEPT 140, C1
      IF (C1 .EQ. 1) GO TO 20
140     FORMAT (I1)
      RETURN
      END
```

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